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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 29/06/2018

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 29/06/2018	Any day expiry	13.82350	13.82350		13.87480	13.87480		11.58	0.00	58,880,335.00	4,262	0.00
\$ / R	On 02/07/2018	Any day expiry	13.71520	13.71520		13.87480	13.87480		12.07	0.00	0.00	0	100.00
\$ / R	On 02/07/2018	Any day expiry	11.80	Put	0.00000	0.00000	0.00000	0.0000	13.86	0.00	0.00	0	2,000.00
\$ / R	On 02/07/2018	Any day expiry	12.50	Put	0.00000	0.00000	0.04040	0.00004	15.09	0.00	0.00	0	2,000.00
\$ / R	On 02/07/2018	Any day expiry	13.12	Call	595.41660	0.59542	756.84980	0.75685	17.99	1.00	0.00	0	2,000.00
\$ / R	On 03/07/2018	Any day expiry			13.71520	13.71520	13.87160	13.87160	14.85	0.00	0.00	0	55.00
\$ / R	On 03/07/2018	Any day expiry	12.60	Put	0.05340	0.00005	0.12480	0.00012	24.95	0.00	0.00	0	100,000.00
\$ / R	On 05/07/2018	Any day expiry			13.71680	13.71680	13.87460	13.87460	16.72	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry			13.71820	13.71820	13.87600	13.87600	17.40	0.00	0.00	0	150.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	0.00210	0.00000	0.00070	0.00000	22.73	0.00	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.25	Put	16.05300	0.01605	8.14090	0.00814	19.18	0.09	0.00	0	20,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Put	83.40060	0.08340	52.83610	0.05284	17.80	0.36	0.00	0	20,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	201.60060	0.20160	328.83610	0.32884	17.80	0.64	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	127.00580	0.12701	236.83050	0.23683	17.52	0.49	0.00	0	1,000.00
\$ / R	On 12/07/2018	Any day expiry			13.72730	13.72730	13.79300	13.79300	17.29	0.00	1,958,606.00	142	142.00
\$ / R	On 16/07/2018	Any day expiry			13.73460	13.73460	13.89300	13.89300	16.90	0.00	0.00	0	34.00

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 20/07/2018	Any day expiry		13.74190	13.74190		13.90030	13.90030		17.06	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry		13.74910	13.74910		13.90770	13.90770		16.80	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	761.96430	0.76196	639.56350	0.63956	761.964	19.30	0.83	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	2.37570	0.00238	4.69870	0.00470	2.376	23.42	0.01	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry		13.75100	13.75100		13.90960	13.90960		16.84	0.00	0.00	0	70.00
\$ / R	On 25/07/2018	Any day expiry	13.50	Put	132.49020	0.13249	94.22180	0.09422	132.490	16.35	0.33	0.00	0	40,000.00
\$ / R	On 27/07/2018	Any day expiry		13.75460	13.75460		13.91320	13.91320		16.90	0.00	1,036,462.50	75	920.00
\$ / R	On 31/07/2018	Any day expiry		13.76190	13.76190		13.92060	13.92060		16.70	0.00	7,738,640.00	560	1,867.00
\$ / R	On 31/07/2018	Any day expiry	13.00	Put	33.14270	0.03314	25.00560	0.02501	33.143	15.70	0.11	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	13.50	Call	413.87600	0.41388	532.64780	0.53265	413.876	16.30	0.66	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	294.04790	0.29405	228.43110	0.22843	294.048	16.87	0.51	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	5.70310	0.00570	10.71750	0.01072	5.703	22.08	0.02	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	1.90430	0.00190	3.83340	0.00383	1.904	22.84	0.01	0.00	0	500.00
\$ / R	On 02/08/2018	Any day expiry		13.76550	13.76550		13.92430	13.92430		16.76	0.00	0.00	0	55.00
\$ / R	On 07/08/2018	Any day expiry		13.77450	13.77450		13.93330	13.93330		16.65	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	5.09360	0.00509	3.88080	0.00388	5.094	16.57	0.02	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	350.71620	0.35072	279.71720	0.27972	350.716	16.99	0.53	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	4.42270	0.00442	8.61580	0.00862	4.423	21.82	0.01	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry		13.78520	13.78520		13.94400	13.94400		16.68	0.00	0.00	0	70.00
\$ / R	On 15/08/2018	Any day expiry		13.78880	13.78880		13.94760	13.94760		16.73	0.00	0.00	0	4,970.00
\$ / R	On 20/08/2018	Any day expiry		13.79770	13.79770		13.95660	13.95660		16.65	0.00	0.00	0	600.00
\$ / R	On 31/08/2018	Any day expiry		13.81740	13.81740		13.97630	13.97630		16.66	0.00	13,864,000.00	1,000	3,547.00
\$ / R	On 31/08/2018	Any day expiry	13.00	Put	79.13720	0.07914	60.11920	0.06012	79.137	15.48	0.16	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.65	Call	463.52350	0.46352	567.91610	0.56792	463.523	16.43	0.58	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	372.56110	0.37256	309.26560	0.30927	372.561	16.66	0.48	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	27.16220	0.02716	37.87370	0.03787	27.162	21.74	0.05	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	14.69420	0.01469	20.42600	0.02043	14.694	22.69	0.03	0.00	0	500.00
\$ / R	On 03/09/2018	Any day expiry		13.82280	13.82280		13.98160	13.98160		16.54	0.00	0.00	0	197.00
\$ / R	On 13/09/2018	Any day expiry		13.84100	13.84100		14.00010	14.00010		16.68	0.00	0.00	0	0.00
\$ / R	On 13/09/2018	Any day expiry	13.30	Put	177.59650	0.17760	141.27710	0.14128	177.597	15.79	0.28	0.00	0	747.00
\$ / R	On 17/09/2018	Foreign Exchange Future		13.84830	13.84830		14.00750	14.00750		16.63	0.00	532,480,983.30	38,451	540,042.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	5.77960	0.00578	5.33030	0.00533	5.780	18.46	0.01	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	5.95380	0.00595	5.49040	0.00549	5.954	18.38	0.01	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	6.91080	0.00691	6.36700	0.00637	6.911	18.02	0.02	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	8.65600	0.00866	7.95930	0.00796	8.656	17.47	0.02	0.00	0	93,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	10.06960	0.01007	9.24300	0.00924	10.070	17.11	0.02	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	10.86450	0.01086	9.96280	0.00996	10.865	16.93	0.03	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	12.65730	0.01266	11.58090	0.01158	12.657	16.57	0.03	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Put	18.63260	0.01863	16.92500	0.01692	18.633	15.66	0.04	0.00	0	40,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	1,616.93260	1.61693	1,774.42500	1.77442	1,616.933	15.66	0.96	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	20.14890	0.02015	18.26980	0.01827	20.149	15.48	0.05	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	22.84890	0.02285	20.65700	0.02066	22.849	15.19	0.05	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	1,377.78330	1.37778	1,532.35880	1.53236	1,377.783	14.97	0.93	0.00	0	4,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	29.48330	0.02948	24.85880	0.02486	29.483	14.97	0.07	0.00	0	34,000.00

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	12.58	Put	36.80270	0.03680	28.14370	0.02814	36.803	15.04	0.08	0.00	0	8,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	39.88930	0.03989	29.86090	0.02986	39.889	15.06	0.09	0.00	0	13,231.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	44.31300	0.04431	33.36040	0.03336	44.313	15.09	0.09	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	1,138.18550	1.13819	1,283.31350	1.28331	1,138.186	15.19	0.88	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	1,112.65970	1.11266	1,256.92460	1.25692	1,112.660	15.21	0.87	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	72.36740	0.07237	55.92290	0.05592	72.367	15.25	0.14	0.00	0	3,750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Put	100.84960	0.10085	79.32000	0.07932	100.850	15.37	0.18	25,039,162.50	10,000	10,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	949.14960	0.94915	1,086.82000	1.08682	949.150	15.37	0.82	0.00	0	30,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Put	151.17840	0.15118	120.80070	0.12080	151.178	15.57	0.24	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	799.47840	0.79948	928.30070	0.92830	799.478	15.57	0.76	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.22	Put	157.26250	0.15726	125.65800	0.12566	157.263	15.61	0.25	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	764.98280	0.76498	890.69710	0.89070	764.983	15.65	0.74	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	166.68280	0.16668	133.19710	0.13320	166.683	15.65	0.26	0.00	0	74,064.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	607.53240	0.60753	719.58720	0.71959	607.532	16.06	0.65	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Put	303.33060	0.30333	250.75610	0.25076	303.331	16.22	0.39	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Call	551.63060	0.55163	658.25610	0.65826	551.631	16.22	0.61	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	525.18330	0.52518	629.06560	0.62907	525.183	16.30	0.59	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Put	521.67480	0.52167	444.19000	0.44419	521.675	16.99	0.54	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Call	135.06280	0.13506	172.33030	0.17233	135.063	19.33	0.20	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	50.44430	0.05044	66.39870	0.06640	50.444	21.25	0.08	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	47.04770	0.04705	61.97860	0.06198	47.048	21.39	0.08	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	42.61880	0.04262	56.19900	0.05620	42.619	21.58	0.07	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	36.80850	0.03681	48.58750	0.04859	36.808	21.86	0.06	0.00	0	73,314.00
\$ / R	On 25/09/2018	Any day expiry			13.86290	13.86290	14.02230	14.02230		16.61	0.00	0.00	0	0.00
\$ / R	On 28/09/2018	Any day expiry			13.86840	13.86840	14.02780	14.02780		16.64	0.00	13,916,000.00	1,000	4,280.00
\$ / R	On 28/09/2018	Any day expiry	13.00	Put	115.46730	0.11547	92.52990	0.09253	115.467	15.41	0.19	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.78	Call	500.67630	0.50068	597.68430	0.59768	500.676	16.53	0.55	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	422.93480	0.42293	359.55180	0.35955	422.935	16.56	0.46	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	51.36680	0.05137	65.75790	0.06576	51.367	21.66	0.08	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	31.13400	0.03113	40.98850	0.04099	31.134	22.55	0.05	0.00	0	500.00
\$ / R	On 02/10/2018	Any day expiry			13.87570	13.87570	14.03520	14.03520		16.69	0.00	0.00	0	55.00
\$ / R	On 25/10/2018	Any day expiry			13.91720	13.91720	14.07730	14.07730		16.58	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			13.92450	13.92450	14.08460	14.08460		16.54	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			13.92810	13.92810	14.08830	14.08830		16.64	0.00	0.00	0	3,363.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	150.57170	0.15057	124.03370	0.12403	150.572	15.28	0.21	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	466.75850	0.46676	403.20870	0.40321	466.758	16.40	0.44	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	536.79260	0.53679	627.59370	0.62759	536.793	16.61	0.52	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	76.59720	0.07660	94.33590	0.09434	76.597	21.29	0.10	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	53.09960	0.05310	64.46130	0.06446	53.100	22.30	0.07	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			13.92990	13.92990	14.09010	14.09010		16.64	0.00	0.00	0	55.00
\$ / R	On 05/11/2018	Any day expiry			13.93710	13.93710	14.09750	14.09750		16.60	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	25.10040	0.02510	21.52070	0.02152	25.100	16.07	0.04	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	504.45040	0.50445	438.33970	0.43834	504.450	16.45	0.46	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	64.90810	0.06491	79.29100	0.07929	64.908	21.75	0.08	0.00	0	1,880.00

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\$ / R	On 13/11/2018	Any day expiry		13.95150	13.95150		14.11210	14.11210		16.57	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry		13.95700	13.95700		14.11760	14.11760		16.58	0.00	0.00	0	700.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	5.20880	0.00521	4.84380	0.00484	5.209	17.92	0.01	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	19.37950	0.01938	16.33520	0.01634	19.380	16.26	0.03	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	967.90270	0.96790	1,092.87550	1.09288	967.903	15.44	0.73	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry		13.98220	13.98220		14.14320	14.14320		16.60	0.00	0.00	0	3,117.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	179.04890	0.17905	150.46940	0.15047	179.049	15.23	0.22	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	499.26670	0.49927	436.27740	0.43628	499.267	16.28	0.43	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	561.00460	0.56100	646.91120	0.64691	561.005	16.75	0.50	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	96.39070	0.09639	115.93810	0.11594	96.391	21.12	0.11	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	70.65690	0.07066	82.51680	0.08252	70.657	22.35	0.08	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry		14.00210	14.00210		14.16330	14.16330		16.55	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	433.57460	0.43357	376.98700	0.37699	433.575	16.00	0.39	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	206.39840	0.20640	244.38920	0.24439	206.398	19.49	0.21	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future		14.00750	14.00750		14.16880	14.16880		16.55	0.00	1,036,555.00	74	73,607.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	22.40190	0.02240	19.10620	0.01911	22.402	15.67	0.04	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	27.12190	0.02712	23.19020	0.02319	27.122	15.58	0.04	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	34.92870	0.03493	29.96470	0.02996	34.929	15.46	0.05	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	41.14380	0.04114	35.37220	0.03537	41.144	15.37	0.06	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	42.49430	0.04249	36.54840	0.03655	42.494	15.36	0.06	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	48.28060	0.04828	41.59170	0.04159	48.281	15.29	0.07	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	56.43980	0.05644	48.71820	0.04872	56.440	15.21	0.08	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	60.93860	0.06094	52.65120	0.05265	60.939	15.17	0.09	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	74.06090	0.07406	64.14670	0.06415	74.061	15.06	0.10	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	88.18200	0.08818	76.54800	0.07655	88.182	14.96	0.12	0.00	0	26,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	1,595.68200	1.59568	1,745.34800	1.74535	1,595.682	14.96	0.88	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	106.98190	0.10698	92.15450	0.09215	106.982	14.90	0.14	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	116.43310	0.11643	98.81100	0.09881	116.433	14.95	0.15	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	130.64470	0.13064	108.78370	0.10878	130.645	15.01	0.16	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	191.29750	0.19130	161.94480	0.16194	191.298	15.22	0.22	0.00	0	190,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	1,198.79750	1.19880	1,330.74480	1.33074	1,198.798	15.22	0.78	0.00	0	7,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	220.12540	0.22013	187.49980	0.18750	220.125	15.30	0.24	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	1,059.17670	1.05918	1,184.43710	1.18444	1,059.177	15.39	0.73	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	258.31870	0.25832	221.58200	0.22158	258.319	15.41	0.27	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	268.49070	0.26849	230.69790	0.23070	268.491	15.43	0.28	0.00	0	7,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	1,025.99070	1.02599	1,149.49790	1.14950	1,025.991	15.43	0.72	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	346.35900	0.34636	297.70340	0.29770	346.359	15.71	0.33	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	367.96700	0.36797	317.31500	0.31732	367.967	15.78	0.35	0.00	0	26,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	875.46700	0.87547	986.11500	0.98612	875.467	15.78	0.65	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	461.70530	0.46171	403.03490	0.40303	461.705	16.09	0.40	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Put	502.40530	0.50241	440.53630	0.44054	502.405	16.21	0.42	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	729.90530	0.72991	829.33630	0.82934	729.905	16.21	0.58	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	507.62090	0.50762	445.35050	0.44535	507.621	16.23	0.42	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	720.36040	0.72036	818.99280	0.81899	720.360	16.25	0.58	0.00	0	3,264.00

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	13.95	Call	652.23790	0.65224	744.95430	0.74495	652.238	16.48	0.54	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	630.85990	0.63086	721.63160	0.72163	630.860	16.55	0.52	0.00	0	16,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	579.29420	0.57929	664.06110	0.66406	579.294	16.78	0.49	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	507.93100	0.50793	584.72500	0.58472	507.931	17.13	0.45	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	472.51430	0.47251	545.17870	0.54518	472.514	17.33	0.42	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	425.46010	0.42546	492.39140	0.49239	425.460	17.61	0.39	0.00	0	18,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	422.68830	0.42269	489.26950	0.48927	422.688	17.62	0.39	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	419.93180	0.41993	486.17160	0.48617	419.932	17.64	0.38	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	398.55850	0.39856	462.07890	0.46208	398.558	17.78	0.37	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	385.94280	0.38594	447.64920	0.44765	385.943	17.87	0.36	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	364.31040	0.36431	422.85610	0.42286	364.310	18.04	0.34	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	329.06560	0.32907	382.74770	0.38275	329.066	18.33	0.31	0.00	0	31,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	326.99130	0.32699	380.38480	0.38038	326.991	18.35	0.31	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	310.91990	0.31092	362.04050	0.36204	310.920	18.50	0.30	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	299.44380	0.29944	348.92090	0.34892	299.444	18.61	0.29	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	243.36740	0.24337	285.65170	0.28565	243.367	19.18	0.24	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	240.18270	0.24018	282.25620	0.28226	240.183	19.21	0.24	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	210.69210	0.21069	248.86130	0.24886	210.692	19.50	0.21	0.00	0	11,380.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	173.57220	0.17357	205.72840	0.20573	173.572	19.92	0.18	0.00	0	15,000.00
\$ / R	On 21/12/2018	Any day expiry			14.02020	14.02020	14.18160	14.18160		16.52	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	257.62090	0.25762	221.74450	0.22174	257.621	15.37	0.27	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	292.08130	0.29208	252.73830	0.25274	292.081	15.45	0.29	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	424.80780	0.42481	490.82140	0.49082	424.808	17.65	0.38	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	401.29070	0.40129	464.20710	0.46421	401.291	17.81	0.36	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			14.03820	14.03820	14.19990	14.19990		16.51	0.00	0.00	0	1,830.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	203.85680	0.20386	173.90950	0.17391	203.857	15.16	0.22	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	525.32010	0.52532	463.10220	0.46310	525.320	16.13	0.42	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	586.76410	0.58676	669.64560	0.66965	586.764	16.80	0.48	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	115.56410	0.11556	135.67830	0.13568	115.564	20.99	0.12	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	88.01580	0.08802	101.24280	0.10124	88.016	22.31	0.09	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			14.04180	14.04180	14.20360	14.20360		16.51	0.00	0.00	0	55.00
\$ / R	On 30/01/2019	Any day expiry			14.09180	14.09180	14.25410	14.25410		16.52	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			14.09360	14.09360	14.25590	14.25590		16.52	0.00	0.00	0	1,225.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	227.20980	0.22721	196.27480	0.19627	227.210	15.13	0.23	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	606.42590	0.60643	686.45420	0.68645	606.426	16.97	0.46	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			14.11680	14.11680	14.27930	14.27930		16.50	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			14.14360	14.14360	14.30630	14.30630		16.54	0.00	0.00	0	4,725.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	246.57590	0.24658	214.87680	0.21488	246.576	15.12	0.23	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	624.23530	0.62424	702.26890	0.70227	624.235	17.09	0.45	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.17570	14.17570	14.33870	14.33870		16.56	0.00	141,757.00	10	5,932.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	6.18300	0.00618	6.30350	0.00630	6.183	16.27	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	33.44780	0.03345	25.30550	0.02531	33.448	13.75	0.05	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.06	Put	63.62350	0.06362	50.66080	0.05066	63.624	14.11	0.08	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.45	Call	1,142.26480	1.14226	1,260.26870	1.26027	1,142.265	15.48	0.68	0.00	0	4,145.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	420.62110	0.42062	375.32660	0.37533	420.621	15.49	0.32	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	555.81110	0.55581	496.96810	0.49697	555.811	15.89	0.38	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	742.78860	0.74279	829.13550	0.82914	742.789	16.71	0.50	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	678.01830	0.67802	758.74570	0.75875	678.018	16.97	0.47	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.96	Call	533.15690	0.53316	599.61200	0.59961	533.157	17.68	0.39	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	421.41330	0.42141	475.32860	0.47533	421.413	18.44	0.32	0.00	0	20,000.00
\$ / R	On 27/03/2019	Any day expiry	14.19180		14.19180	14.19180	14.35500	14.35500		16.55	0.00	0.00	0	4,414.00
\$ / R	On 29/03/2019	Any day expiry	14.19540		14.19540	14.19540	14.35860	14.35860		16.56	0.00	0.00	0	0.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	265.54850	0.26555	233.32200	0.23332	265.548	15.12	0.23	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	640.72490	0.64072	716.93330	0.71693	640.725	17.23	0.44	0.00	0	500.00
\$ / R	On 02/04/2019	Any day expiry			14.20250	14.20250	14.36580	14.36580		16.54	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			14.25310	14.25310	14.41760	14.41760		16.55	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	284.07630	0.28408	251.43590	0.25144	284.076	15.11	0.23	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,223.34710	1.22335	1,342.03130	1.34203	1,223.347	15.50	0.68	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	655.96520	0.65597	730.58670	0.73059	655.965	17.36	0.43	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry			14.30910	14.30910	14.47490	14.47490		16.58	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	301.49480	0.30149	268.43310	0.26843	301.495	15.13	0.23	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	669.61940	0.66962	743.08370	0.74308	669.619	17.50	0.42	0.00	0	500.00
\$ / R	On 03/06/2019	Any day expiry			14.31450	14.31450	14.48050	14.48050		16.56	0.00	0.00	0	54,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.33440	14.33440	14.50080	14.50080		16.61	0.00	0.00	0	14,910.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	10.39820	0.01040	11.44480	0.01144	10.398	14.12	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	104.62510	0.10463	86.34340	0.08634	104.625	13.51	0.11	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	227.18840	0.22719	193.04460	0.19304	227.188	14.68	0.19	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	302.72080	0.30272	265.49060	0.26549	302.721	15.12	0.23	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	389.78340	0.38978	350.42620	0.35043	389.783	15.32	0.27	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	644.08700	0.64409	584.20710	0.58421	644.087	15.89	0.38	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	670.01410	0.67001	608.63500	0.60864	670.014	15.96	0.39	0.00	0	12,450.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	835.89360	0.83589	921.76780	0.92177	835.894	16.91	0.49	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	755.23490	0.75523	834.68990	0.83469	755.235	17.21	0.45	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	560.75220	0.56075	621.91940	0.62192	560.752	18.18	0.36	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	545.50270	0.54550	605.15870	0.60516	545.503	18.28	0.35	0.00	0	12,450.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	508.54770	0.50855	564.48790	0.56449	508.548	18.52	0.33	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	484.24270	0.48424	539.22030	0.53922	484.243	18.66	0.31	0.00	0	911.00
\$ / R	On 28/06/2019	Any day expiry			14.35970	14.35970	14.52670	14.52670		16.59	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	315.89260	0.31589	276.01010	0.27601	315.893	15.13	0.23	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	679.94030	0.67994	751.88870	0.75189	679.940	17.62	0.41	0.00	0	500.00
\$ / R	On 01/07/2019	Any day expiry			14.36510	14.36510	14.53230	14.53230		16.57	0.00	0.00	0	55.00
\$ / R	On 31/07/2019	Any day expiry			14.40480	14.40480	14.57100	14.57100		16.70	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	337.67570	0.33768	297.98690	0.29799	337.676	15.19	0.23	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	697.52100	0.69752	768.03350	0.76803	697.521	17.85	0.40	0.00	0	500.00
\$ / R	On 01/08/2019	Any day expiry			14.40600	14.40600	14.57230	14.57230		16.70	0.00	0.00	0	55.00
\$ / R	On 30/08/2019	Any day expiry			14.44340	14.44340	14.60920	14.60920		16.81	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	356.83270	0.35683	314.68030	0.31468	356.833	15.24	0.24	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	706.12580	0.70613	774.69240	0.77469	706.126	18.08	0.39	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 02/09/2019	Any day expiry		14.44720	14.44720	14.61310	14.61310		16.80	0.00	0.00	0	55.00	
\$ / R		On 16/09/2019	Foreign Exchange Future		14.46520	14.46520	14.63090	14.63090		16.82	0.00	0.00	0	0.00	
\$ / R		On 16/09/2019	Foreign Exchange Future	10.75	Put	21.07130	0.02107	22.24970	0.02225	21.071	14.12	0.02	0.00	0	1,000.00
\$ / R		On 16/09/2019	Foreign Exchange Future	12.50	Put	199.40210	0.19940	171.69180	0.17169	199.402	14.21	0.16	0.00	0	1,000.00
\$ / R		On 16/09/2019	Foreign Exchange Future	15.87	Call	653.47770	0.65348	716.11800	0.71612	653.478	18.48	0.36	0.00	0	1,000.00
\$ / R		On 30/09/2019	Any day expiry		14.48320	14.48320	14.64870	14.64870		16.89	0.00	0.00	0	0.00	
\$ / R		On 30/09/2019	Any day expiry	13.00	Put	371.65570	0.37166	330.34080	0.33034	371.656	15.20	0.24	0.00	0	500.00
\$ / R		On 30/09/2019	Any day expiry	15.68	Call	719.97420	0.71997	787.48830	0.78749	719.974	18.24	0.39	0.00	0	500.00
\$ / R		On 02/10/2019	Any day expiry		14.48580	14.48580	14.65120	14.65120		16.90	0.00	0.00	0	55.00	
\$ / R		On 31/10/2019	Any day expiry		14.52310	14.52310	14.68810	14.68810		16.92	0.00	0.00	0	55.00	
\$ / R		On 31/10/2019	Any day expiry	13.00	Put	390.11450	0.39011	347.33370	0.34733	390.114	15.25	0.24	0.00	0	500.00
\$ / R		On 31/10/2019	Any day expiry	15.87	Call	727.73660	0.72774	793.82690	0.79383	727.737	18.44	0.38	0.00	0	500.00
\$ / R		On 29/11/2019	Any day expiry		14.56040	14.56040	14.72510	14.72510		17.00	0.00	0.00	0	0.00	
\$ / R		On 29/11/2019	Any day expiry	13.00	Put	403.62700	0.40363	362.83090	0.36283	403.627	15.23	0.24	0.00	0	500.00
\$ / R		On 29/11/2019	Any day expiry	16.03	Call	738.53760	0.73854	803.81540	0.80382	738.538	18.59	0.37	0.00	0	500.00
\$ / R		On 02/12/2019	Any day expiry		14.56430	14.56430	14.72890	14.72890		16.99	0.00	0.00	0	55.00	
\$ / R		On 13/12/2019	Foreign Exchange Future		14.57850	14.57850	14.74290	14.74290		17.06	0.00	0.00	0	0.00	
\$ / R		On 13/12/2019	Foreign Exchange Future	20.00	Call	273.00720	0.27301	305.76830	0.30577	273.007	22.37	0.15	0.00	0	2,000.00
\$ / R		On 31/12/2019	Any day expiry		14.60160	14.60160	14.76580	14.76580		17.06	0.00	0.00	0	0.00	
\$ / R		On 31/12/2019	Any day expiry	13.00	Put	417.99840	0.41800	379.81600	0.37982	417.998	15.22	0.24	0.00	0	500.00
\$ / R		On 31/12/2019	Any day expiry	16.21	Call	748.85240	0.74885	813.05150	0.81305	748.852	18.74	0.37	0.00	0	500.00
\$ / R		On 02/01/2020	Any day expiry		14.60420	14.60420	14.76830	14.76830		17.07	0.00	0.00	0	55.00	
\$ / R		On 31/01/2020	Any day expiry		14.64150	14.64150	14.80530	14.80530		17.12	0.00	0.00	0	55.00	
\$ / R		On 02/03/2020	Any day expiry		14.68140	14.68140	14.84470	14.84470		17.17	0.00	0.00	0	55.00	
\$ / R		On 02/04/2020	Any day expiry		14.72130	14.72130	14.88420	14.88420		17.17	0.00	0.00	0	55.00	
\$ / R		On 29/04/2020	Any day expiry		14.75600	14.75600	14.91850	14.91850		17.21	0.00	0.00	0	55.00	
\$ / R		On 02/06/2020	Any day expiry		14.79980	14.79980	14.96180	14.96180		17.25	0.00	0.00	0	1,055.00	
\$ / R		On 12/06/2020	Foreign Exchange Future		14.81260	14.81260	14.97450	14.97450		17.25	0.00	0.00	0	0.00	
\$ / R		On 28/07/2020	Any day expiry		14.90280	14.90280	15.07230	15.07230		17.38	0.00	0.00	0	84,000.00	
\$ / R		On 14/09/2020	Foreign Exchange Future		15.03220	15.03220	15.20580	15.20580		17.57	0.00	0.00	0	0.00	
\$ / R MAXI		On 17/09/2018	Foreign Exchange Future		13.84830	13.84830	14.00750	14.00750		16.63	0.00	0.00	0	346.00	
\$ / R MAXI		On 14/12/2018	Foreign Exchange Future		14.00750	14.00750	14.16880	14.16880		16.55	0.00	0.00	0	10.00	
\$ / R MAXI		On 14/06/2019	Foreign Exchange Future		14.33440	14.33440	14.50080	14.50080		16.61	0.00	0.00	0	0.00	
£ / R		On 17/09/2018	Foreign Exchange Future		18.34180	18.34180	18.40450	18.40450		15.44	0.00	165,076.20	9	226,336.00	
£ / R		On 14/12/2018	Foreign Exchange Future		18.62880	18.62880	18.69480	18.69480		15.42	0.00	0.00	0	7,437.00	
£ / R		On 18/03/2019	Foreign Exchange Future		18.93910	18.93910	19.00890	19.00890		16.08	0.00	0.00	0	4,932.00	
£ / R		On 14/06/2019	Foreign Exchange Future		19.23500	19.23500	19.30950	19.30950		16.54	0.00	0.00	0	6,543.00	
¥ / R		On 17/09/2018	Foreign Exchange Future		0.12572	0.12572	0.12761	0.12761		22.87	0.00	0.00	0	115.00	
¥ / R		On 14/12/2018	Foreign Exchange Future		0.12804	0.12804	0.12997	0.12997		22.17	0.00	0.00	0	0.00	
¥ / R		On 14/06/2019	Foreign Exchange Future		0.13302	0.13302	0.13505	0.13505		20.87	0.00	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 16/07/2018	Any day expiry			16.04580		16.04580		16.10160	16.10160		15.48	0.00	0.00	0	34.00
€ / R	On 17/07/2018	Any day expiry			16.04910		16.04910		16.10490	16.10490		15.56	0.00	0.00	0	0.00
€ / R	On 17/07/2018	Any day expiry	15.63	Put	62.71500		0.06271		64.02870	0.06403	62.715	14.87	0.21	0.00	0	10,000.00
€ / R	On 31/07/2018	Any day expiry			16.09620		16.09620		16.15250	16.15250		15.69	0.00	0.00	0	33.00
€ / R	On 17/09/2018	Foreign Exchange Future			16.25670		16.25670		16.31290	16.31290		15.48	0.00	4,161,715.20	256	135,226.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	6.04640		0.00605		6.56290	0.00656	6.046	18.01	0.01	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	13.31190		0.01331		14.07540	0.01408	13.312	15.15	0.03	0.00	0	86,688.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	273.81000		0.27381		267.41130	0.26741	273.810	14.95	0.35	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	296.39610		0.29640		328.79700	0.32880	296.396	16.51	0.36	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	19.07190		0.01907		22.71960	0.02272	19.072	20.78	0.03	0.00	0	86,824.00
€ / R	On 25/09/2018	Any day expiry			16.28420		16.28420		16.34050	16.34050		15.52	0.00	0.00	0	0.00
€ / R	On 14/12/2018	Foreign Exchange Future			16.56040		16.56040		16.61930	16.61930		15.48	0.00	0.00	0	19,006.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.89600		16.89600		16.95590	16.95590		15.48	0.00	0.00	0	4,808.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.21670		17.21670		17.27980	17.27980		15.51	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap			96.50000		96.50000		96.86000	96.86000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			93.56000		93.56000		93.93000	93.93000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			92.34000		92.34000		92.72000	92.72000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			94.51000		94.51000		94.90000	94.90000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			98.28000		98.28000		98.67000	98.67000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			96.87000		96.87000		97.28000	97.28000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			98.94000		98.94000		99.36000	99.36000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			104.35000		104.35000		104.77000	104.77000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			104.72000		104.72000		105.14000	105.14000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			98.32000		98.32000		98.76000	98.76000			0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap			105.43000		105.43000		105.87000	105.87000			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		99.60000	99.60000			0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap			102.04000		102.04000		102.05000	102.05000			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			99.33000		99.33000		99.33000	99.33000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.78000		99.78000		99.80000	99.80000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			101.96000		101.96000		101.98000	101.98000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap			102.98000		102.98000		103.01000	103.01000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap			99.09000		99.09000		99.14000	99.14000			0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap			102.74000		102.74000		102.81000	102.81000			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			96.00000		96.00000		96.14000	96.14000			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			95.24000		95.24000		95.40000	95.40000			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 21/09/2021	Interest Rate Swap	95.47000	95.47000	95.47000	95.65000	95.65000				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	97.71000	97.71000	97.71000	97.90000	97.90000				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	97.88000	97.88000	97.88000	98.08000	98.08000				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	99.13000	99.13000	99.13000	99.34000	99.34000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	103.08000	103.08000	103.08000	103.31000	103.31000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	104.38000	104.38000	104.38000	104.62000	104.62000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	97.85000	97.85000	97.85000	98.11000	98.11000				0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap	103.91000	103.91000	103.91000	104.18000	104.18000				0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future	583.52400	583.52400	583.52400	581.46500	581.46500				0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future	593.93800	593.93800	593.93800	591.84500	591.84500				0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future	605.46000	605.46000	605.46000	603.32200	603.32200				0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future	676.79200	676.79200	676.79200	673.01700	673.01700				0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future	688.87000	688.87000	688.87000	685.03000	685.03000				0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	702.23300	702.23300	702.23300	698.31500	698.31500				0.00	0.00	0	0.00
ALBI	On 02/08/2018	Index Future	615.18400	615.18400	615.18400	611.36800	611.36800				0.00	0.00	0	859.00
ALBI	On 01/11/2018	Index Future	626.16300	626.16300	626.16300	622.28200	622.28200				0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future	638.31000	638.31000	638.31000	634.34900	634.34900				0.00	0.00	0	0.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	10.23380	10.23380	10.23380	10.29220	10.29220			12.48	0.00	0.00	0	12,355.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.35800	10.35800	10.35800	10.41740	10.41740			12.33	0.00	0.00	0	11,412.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future	10.49380	10.49380	10.49380	10.55400	10.55400			13.17	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.62550	10.62550	10.62550	10.68670	10.68670			13.73	0.00	0.00	0	4,929.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	10.67720	10.67720	10.67720	10.71510	10.71510			13.66	0.00	0.00	0	500.00
CHF / R	On 17/09/2018	Foreign Exchange Future	14.03960	14.03960	14.03960	14.12980	14.12980			14.63	0.00	0.00	0	1,215.00
CHF / R	On 14/12/2018	Foreign Exchange Future	14.31630	14.31630	14.31630	14.41080	14.41080			14.87	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.91660	14.91660	14.91660	15.01500	15.01500			15.38	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	2.08350	2.08350	2.08350	2.10570	2.10570			14.28	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.10110	2.10110	2.10110	2.12300	2.12300			14.07	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.13840	2.13840	2.13840	2.15980	2.15980			15.12	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.19090	2.19090	2.19090	2.19730	2.19730			14.58	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.23340	2.23340	2.23340	2.24040	2.24040			14.56	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.32170	2.32170	2.32170	2.32880	2.32880			15.59	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	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	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
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	10.88152	78.13300		10.96384	77.64507				0.00	0.00	0	9,466.00
ES33	On 01/11/2018	Bond Future	10.99704	75.73909		11.08228	75.24270				0.00	0.00	0	0.00
ES33	On 07/02/2019	Bond Future	11.12820	77.20801		11.21691	76.70155				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	11.06520	81.00718		11.14747	80.45032				0.00	0.00	0	7,957.00
ES42	On 01/11/2018	Bond Future	11.17629	78.19288		11.26150	77.62637				0.00	0.00	0	0.00
ES42	On 07/02/2019	Bond Future	11.29811	79.70916		11.38670	79.13120				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	610.55400	610.55400		606.51200	606.51200				0.00	0.00	0	476.00
GOVI	On 01/11/2018	GOVI	621.45000	621.45000		617.33800	617.33800				0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI	633.50500	633.50500		629.31000	629.31000				0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.76740	1.76740		1.78730	1.78730			16.33	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.79030	1.79030		1.81060	1.81060			16.62	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.83640	1.83640		1.85720	1.85720			16.66	0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future	131.11469	131.11469		131.09830	131.09830				0.00	0.00	0	864.00
I2025	On 01/11/2018	Bond Future	133.48276	133.48276		133.46652	133.46652				0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future	134.68469	134.68469		134.66732	134.66732				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	100.20573	100.20573		100.19307	100.19307				0.00	0.00	0	1,370.00
I2029	On 01/11/2018	Bond Future	100.96600	100.96600		100.95345	100.95345				0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future	102.94431	102.94431		102.93085	102.93085				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	103.04605	103.04605		103.28980	103.28980				0.00	206,092.10	2	11,819.00
I2033	On 01/11/2018	Bond Future	103.78622	103.78622		104.03474	104.03474				0.00	0.00	0	0.00
I2033	On 07/02/2019	Bond Future	105.81973	105.81973		106.07245	106.07245				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	122.74742	122.74742		123.11208	123.11208				0.00	12,888,479.10	105	9,150.00
I2038	On 01/11/2018	Bond Future	124.96435	124.96435		125.33606	125.33606				0.00	34,990,018.00	280	280.00
I2038	On 07/02/2019	Bond Future	125.82266	125.82266		126.20084	126.20084				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 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	116.86711		116.86711		116.96408	116.96408			0.00	0.00	0	11,876.00
I2046	On 01/11/2018	Bond Future	117.32854		117.32854		117.42797	117.42797			0.00	16,425,995.60	140	140.00
I2046	On 07/02/2019	Bond Future	119.62732		119.62732		119.72799	119.72799			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	121.14975		121.14975		121.39273	121.39273			0.00	0.00	0	9,701.00
I2050	On 01/11/2018	Bond Future	123.33777		123.33777		123.58555	123.58555			0.00	16,650,598.95	135	135.00
I2050	On 07/02/2019	Bond Future	123.98301		123.98301		124.23487	124.23487			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	251.58100		251.58100		251.54300	251.54300			0.00	0.00	0	852.00
IGOV	On 01/11/2018	Index Future	256.12500		256.12500		256.08700	256.08700			0.00	0.00	0	227.00
IGOV	On 07/02/2019	Index Future	261.14400		261.14400		261.10300	261.10300			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	7.07000		92.93000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future	7.01000		92.99000		7.01000	92.99000			0.00	0.00	0	35,000.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future	7.01000		92.99000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future	7.03000		92.97000		7.03000	92.97000			0.00	0.00	0	0.00
KES / R	On 17/09/2018	Foreign Exchange Future	0.13550		0.13550		0.13680	0.13680			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future	0.13510		0.13510		0.13640	0.13640			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.13370		0.13370		0.13380	0.13380			0.00	0.00	0	1,093.00
NOK/R	On 17/09/2018	Foreign Exchange Future	1.70690		1.70690		1.71800	1.71800		13.69	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future	1.73270		1.73270		1.74400	1.74400		13.91	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.78550		1.78550		1.79700	1.79700		15.33	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future	9.37520		9.37520		9.45860	9.45860		14.21	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future	9.48740		9.48740		9.57220	9.57220		14.12	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	9.72950		9.72950		9.81730	9.81730		15.17	0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future	1.32290		1.32290		1.33390	1.33390			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future	1.33170		1.33170		1.34410	1.34410			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future	1.34920		1.34920		1.36380	1.36380			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future	1.32450		1.32450		1.31390	1.31390			0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future	1.17390		1.17390		1.16460	1.16460			0.00	111,520.50	95	2,778.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future	7.95410		7.95410	0.12385	7.83630	7.83630		17.92	0.00	0.00	0	0.00
R186	On 02/08/2018	Bond Future	8.86090		110.87322		8.95319	110.30423		7.97	0.00	663,021,855.60	5,980	109,777.00

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 02/08/2018	Bond Future	7.50	Call	0.19000		0.00019		0.18000	0.00018	0.190	7.31	0.00	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.25	Call	67.41000		0.06741		52.80000	0.05280	67.410	7.30	0.06	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.75	Call	744.72000		0.74472		558.10000	0.55810	744.720	7.78	0.40	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future			8.93336		112.85193		9.02984	112.27317		7.77	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	223.36000		0.22336		207.44000	0.20744	223.360	6.98	0.10	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	843.53000		0.84353		715.32000	0.71532	843.530	7.35	0.29	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,504.69000		1.50469		1,788.59000	1.78859	1,504.690	7.88	0.40	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			9.01517		109.73564		9.11668	109.14499		8.31	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			298.52902		298.52902		297.78716	297.78716			0.00	0.00	0	2,388.00
R197	On 01/11/2018	Bond Future			303.92080		303.92080		303.16671	303.16671			0.00	0.00	0	0.00
R197	On 07/02/2019	Bond Future			302.51936		302.51936		301.74851	301.74851			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			234.71040		234.71040		234.68078	234.68078			0.00	0.00	0	22,040.00
R202	On 01/11/2018	Bond Future			238.94973		238.94973		238.92021	238.92021			0.00	0.00	0	0.00
R202	On 07/02/2019	Bond Future			239.72439		239.72439		239.69273	239.69273			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			8.23326		101.55214		8.33136	101.18982		4.25	0.00	11,475,391.82	113	41,565.00
R2023	On 01/11/2018	Bond Future			8.30468		99.43844		8.40946	99.07004		4.34	0.00	0.00	0	0.00
R2023	On 07/02/2019	Bond Future			8.39051		101.36716		8.50387	100.99096		4.34	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			9.25682		91.37581		9.35398	90.74143		10.73	0.00	0.00	0	50,411.00
R2030	On 02/08/2018	Bond Future	8.51	Call	37.21000		0.03721		29.87000	0.02987	37.210	9.71	0.04	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	351.45000		0.35145		250.60000	0.25060	351.450	10.29	0.22	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	589.22000		0.58922		835.03000	0.83503	589.220	11.05	0.30	0.00	0	7,850.00
R2030	On 01/11/2018	Bond Future			9.32442		93.00639		9.42502	92.36104		10.53	0.00	0.00	0	0.00
R2030	On 07/02/2019	Bond Future			9.40059		90.80090		9.50533	90.14244		11.39	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			9.43586		93.89124		9.52780	93.24170		11.47	0.00	10,328,036.40	110	35,096.00
R2032	On 01/11/2018	Bond Future			9.50681		91.41191		9.60188	90.75108		11.77	0.00	0.00	0	0.00
R2032	On 07/02/2019	Bond Future			9.58539		93.18481		9.68412	92.51058		12.26	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			9.56014		98.20596		9.64189	97.56459		12.15	0.00	0.00	0	68,489.00
R2035	On 01/11/2018	Bond Future			9.63073		95.46266		9.71512	94.81019		12.50	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 07/02/2019	Bond Future		9.71020	97.31422		9.79775	96.64846		13.06	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		9.61585	90.59933		9.69762	89.95418		13.31	0.00	16,851,475.38	186	56,255.00
R2037	On 01/11/2018	Bond Future		9.68094	92.21603		9.76520	91.55974		13.09	0.00	0.00	0	0.00
R2037	On 07/02/2019	Bond Future		9.75366	89.74462		9.84091	89.07501		14.34	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		6.55831	101.51923		6.62286	101.49541		0.17	0.00	0.00	0	10,270.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 02/08/2018	Bond Future		9.68063	94.05921		9.75732	93.40848		13.73	0.00	0.00	0	22,929.00
R2040	On 01/11/2018	Bond Future		9.74515	95.73762		9.82414	95.07566		13.53	0.00	0.00	0	0.00
R2040	On 01/11/2018	Bond Future	8.50	Call	133.12000	0.13312	136.23000	0.13623	133.120	11.58	0.05	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	850.90000	0.85090	727.62000	0.72762	850.900	12.32	0.22	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	1,097.16000	1.09716	941.30000	0.94130	1,097.160	12.57	0.27	0.00	0	3,540.00
R2040	On 01/11/2018	Bond Future	9.80	Call	3,267.89000	3.26789	2,987.45000	2.98745	3,267.890	13.60	0.54	0.00	0	3,540.00
R2040	On 07/02/2019	Bond Future		9.81715	93.08394		9.89890	92.40855		14.87	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		9.69458	91.29242		9.78639	90.50059		14.42	0.00	7,029,516.34	77	36,268.00
R2044	On 01/11/2018	Bond Future		9.75637	92.92149		9.85088	92.11586		14.21	0.00	0.00	0	0.00
R2044	On 07/02/2019	Bond Future		9.82519	90.33844		9.92290	89.51665		15.63	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		9.69269	94.65914		9.77935	93.89232		14.24	0.00	662,613,980.00	7,000	103,131.00
R2048	On 01/11/2018	Bond Future		9.75596	91.91582		9.84519	91.13574		14.71	0.00	0.00	0	0.00
R2048	On 07/02/2019	Bond Future		9.82668	93.69860		9.91897	92.90278		15.43	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		7.53528	100.06394		7.64312	99.92000		0.86	0.00	2,901,854.26	29	21,440.00
R207	On 01/11/2018	Bond Future		7.59021	101.84966		7.72118	101.70354		0.78	0.00	0.00	0	0.00
R207	On 07/02/2019	Bond Future		7.67503	100.18013		7.84652	100.03055		0.77	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		7.82772	99.83286		7.92720	99.60295		2.04	0.00	0.00	0	29,486.00
R208	On 01/11/2018	Bond Future		7.89624	98.21497		8.00689	97.98135		2.13	0.00	0.00	0	0.00
R208	On 07/02/2019	Bond Future		7.98288	100.11988		8.10906	99.88111		2.16	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

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/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			9.53280		74.40791		9.61438	73.86670		13.77	0.00	7,440,791.00	100	125,389.00
R209	On 02/08/2018	Bond Future	8.46	Call	4.16000		0.00416		4.04000	0.00404	4.160	12.37	0.00	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	5.26000		0.00526		5.04000	0.00504	5.260	12.37	0.01	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	4,978.88000		4.97888		5,509.39000	5.50939	4,978.880	12.53	0.95	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	125.21000		0.12521		94.16000	0.09416	125.210	12.76	0.09	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	2,625.47000		2.62547		3,062.84000	3.06284	2,625.470	13.29	0.76	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	1,619.02000		1.61902		1,975.33000	1.97533	1,619.020	13.66	0.58	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	1,728.99000		1.72899		1,443.43000	1.44343	1,728.990	14.03	0.61	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	159.21000		0.15921		225.07000	0.22507	159.210	15.27	0.10	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	11.21000		0.01121		23.97000	0.02397	11.210	15.93	0.01	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.59501		72.58815		9.67899	72.03752		14.16	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	8.89	Call	563.22000		0.56322		512.05000	0.51205	563.220	12.51	0.20	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.64	Call	2,518.87000		2.51887		2,270.57000	2.27057	2,518.870	14.01	0.54	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.98	Put	1,376.58000		1.37658		1,604.44000	1.60444	1,376.580	14.50	0.33	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	1,336.96000		1.33696		1,560.14000	1.56014	1,336.960	14.53	0.32	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.66336		73.99591		9.75013	73.43417		14.80	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			187.72671		187.72671		187.06783	187.06783			0.00	0.00	0	2,179.00
R210	On 01/11/2018	Bond Future			188.61704		188.61704		187.94698	187.94698			0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future			192.31272		192.31272		191.62842	191.62842			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			153.47139		153.47139		153.45317	153.45317			0.00	0.00	0	4,777.00
R212	On 01/11/2018	Bond Future			156.24321		156.24321		156.22523	156.22523			0.00	0.00	0	0.00
R212	On 07/02/2019	Bond Future			157.15082		157.15082		157.13147	157.13147			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			9.34951		85.87630		9.43634	85.32092		11.28	0.00	0.00	0	33,503.00
R213	On 01/11/2018	Bond Future			9.41892		83.86277		9.50867	83.29778		11.57	0.00	0.00	0	0.00
R213	On 07/02/2019	Bond Future			9.49736		85.48937		9.59060	84.91293		11.99	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

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/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	9.65735		74.01574		9.73890	73.45029		14.63	0.00	0.00	0	32,501.00
R214	On 01/11/2018	Bond Future	9.71973		72.04390		9.80363	71.46856		15.06	0.00	0.00	0	0.00
R214	On 07/02/2019	Bond Future	9.78943		73.44123		9.87610	72.85433		15.74	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	10.17110		10.17110		10.26030	10.26030		13.81	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	10.30930		10.30930		10.39920	10.39920		13.87	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.59250		10.59250		10.68650	10.68650		14.54	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.92740		2.92740		2.95550	2.95550		18.89	0.00	0.00	0	12,775.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.85300		2.85300		2.88090	2.88090		18.75	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.70650		2.70650		2.73810	2.73810		17.38	0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.33140		1.33140		1.34910	1.34910			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.28400		1.28400		1.30300	1.30300			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.20160		1.20160		1.21830	1.21830			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>2,123,354,897.75</b>	<b>70,191</b>	<b>5 623 739.00</b>
<b>Grand Total:</b>												<b>2,123,354,897.75</b>	<b>70,191</b>	<b>5 623 739.00</b>