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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 03/07/2018

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 03/07/2018	Any day expiry	13.73680	13.73680		13.87830	13.87830		18.86	0.00	754,737.50	55	0.00
\$ / R	On 05/07/2018	Any day expiry	13.71560	13.71560		13.87830	13.87830		18.49	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	13.71730	13.71730		13.87670	13.87670		18.30	0.00	0.00	0	150.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	0.00010	0.00000	0.00000	0.000	30.09	0.00	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.25	Put	4.76460	0.00476	4.44660	0.00445	4.765	22.26	0.04	0	20,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Put	47.42810	0.04743	30.60120	0.03060	47.428	19.18	0.31	0	20,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	164.72810	0.16473	307.30120	0.30730	164.728	19.18	0.69	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	86.47650	0.08648	204.65450	0.20465	86.476	18.67	0.48	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.75	Put	111.24250	0.11124	63.62100	0.06362	111.243	18.92	0.55	0	20,000.00
\$ / R	On 12/07/2018	Any day expiry	13.72950	13.72950		13.88720	13.88720		17.17	0.00	0.00	0	142.00
\$ / R	On 16/07/2018	Any day expiry	13.73630	13.73630		13.89420	13.89420		16.64	0.00	0.00	0	34.00
\$ / R	On 20/07/2018	Any day expiry	13.74310	13.74310		13.90120	13.90120		16.90	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry	13.74990	13.74990		13.90830	13.90830		16.61	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	746.63810	0.74664	619.12630	0.61913	746.638	19.21	0.85	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	1.38110	0.00138	2.65050	0.00265	1.381	24.00	0.01	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry	13.75160	13.75160		13.91000	13.91000		16.67	0.00	0.00	0	70.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 25/07/2018	Any day expiry	13.50	Put	112.17170	0.11217	75.15440	0.07515	112.172	16.11	0.31	0.00	0	40,000.00
\$ / R	On 27/07/2018	Any day expiry			13.75490	13.75490	13.91360	13.91360		16.74	0.00	0.00	0	920.00
\$ / R	On 31/07/2018	Any day expiry			13.76170	13.76170	13.92060	13.92060		16.54	0.00	0.00	0	1,867.00
\$ / R	On 31/07/2018	Any day expiry	13.00	Put	24.83020	0.02483	20.09730	0.02010	24.830	15.52	0.09	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	13.50	Call	395.55260	0.39555	515.58970	0.51559	395.553	16.11	0.67	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	274.11060	0.27411	205.94670	0.20595	274.111	16.72	0.51	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	3.93710	0.00394	7.20980	0.00721	3.937	22.42	0.01	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	1.36030	0.00136	2.42560	0.00243	1.360	23.54	0.00	0.00	0	500.00
\$ / R	On 02/08/2018	Any day expiry			13.76510	13.76510	13.92410	13.92410		16.61	0.00	0.00	0	55.00
\$ / R	On 07/08/2018	Any day expiry			13.77370	13.77370	13.93300	13.93300		16.44	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	3.88640	0.00389	3.38080	0.00338	3.886	16.81	0.02	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	331.75610	0.33176	257.58950	0.25759	331.756	16.79	0.54	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	3.21330	0.00321	5.75590	0.00576	3.213	22.11	0.01	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			13.78400	13.78400	13.94390	13.94390		16.41	0.00	0.00	0	70.00
\$ / R	On 15/08/2018	Any day expiry			13.78750	13.78750	13.94760	13.94760		16.45	0.00	6,890,050.00	500	5,470.00
\$ / R	On 20/08/2018	Any day expiry			13.79610	13.79610	13.95670	13.95670		16.34	0.00	0.00	0	600.00
\$ / R	On 31/08/2018	Any day expiry			13.81510	13.81510	13.97670	13.97670		16.29	0.00	0.00	0	3,547.00
\$ / R	On 31/08/2018	Any day expiry	13.00	Put	66.73880	0.06674	48.30420	0.04830	66.739	15.04	0.15	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.65	Call	442.18500	0.44218	546.32590	0.54633	442.185	16.05	0.59	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	353.29320	0.35329	285.65320	0.28565	353.293	16.29	0.48	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	20.55470	0.02055	30.72980	0.03073	20.555	21.30	0.04	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	10.29070	0.01029	16.13490	0.01613	10.291	22.18	0.02	0.00	0	500.00
\$ / R	On 03/09/2018	Any day expiry			13.82020	13.82020	13.98220	13.98220		16.16	0.00	0.00	0	197.00
\$ / R	On 13/09/2018	Any day expiry			13.83710	13.83710	14.00060	14.00060		16.35	0.00	0.00	0	0.00
\$ / R	On 13/09/2018	Any day expiry	13.30	Put	162.33080	0.16233	125.44770	0.12545	162.331	15.42	0.27	0.00	0	747.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.84370	13.84370	14.00800	14.00800		16.31	0.00	508,409,882.50	36,725	542,006.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	4.59660	0.00460	4.37420	0.00437	4.597	18.32	0.01	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	4.73260	0.00473	4.50070	0.00450	4.733	18.24	0.01	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	5.47860	0.00548	5.19280	0.00519	5.479	17.85	0.01	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	6.84040	0.00684	6.44700	0.00645	6.840	17.27	0.02	0.00	0	93,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	7.94540	0.00795	7.45730	0.00746	7.945	16.88	0.02	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	8.56810	0.00857	8.02360	0.00802	8.568	16.68	0.02	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	9.97550	0.00998	9.29750	0.00930	9.975	16.29	0.03	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Put	14.70110	0.01470	13.51660	0.01352	14.701	15.31	0.04	0.00	0	40,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	1,608.40110	1.60840	1,771.51660	1.77152	1,608.401	15.31	0.96	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	15.90850	0.01591	14.58240	0.01458	15.908	15.12	0.04	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	18.06830	0.01807	16.47820	0.01648	18.068	14.81	0.05	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	1,367.34850	1.36735	1,527.83200	1.52783	1,367.349	14.58	0.94	0.00	0	4,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	23.64850	0.02365	19.83200	0.01983	23.648	14.58	0.06	0.00	0	34,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.58	Put	30.07480	0.03007	22.46850	0.02247	30.075	14.64	0.07	0.00	0	8,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	32.81440	0.03281	23.89540	0.02390	32.814	14.67	0.08	0.00	0	13,231.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	36.76760	0.03677	26.91450	0.02691	36.768	14.70	0.08	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	1,124.58820	1.12459	1,275.82340	1.27582	1,124.588	14.80	0.89	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	1,098.69270	1.09869	1,249.02650	1.24903	1,098.693	14.83	0.88	0.00	0	50.00

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	12.85	Put	62.38740		0.06239		46.82960	0.04683	62.387	14.87	0.13	0.00	0	3,750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Put	89.06700		0.08907		68.05320	0.06805	89.067	15.00	0.17	0.00	0	10,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	932.76700		0.93277	1,076.05320	1.07605	932.767	15.00	0.83	0.00	0.00	0	30,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Put	137.22220		0.13722	106.58240	0.10658	137.222	15.21	0.24	0.00	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	780.92220		0.78092	914.58240	0.91458	780.922	15.21	0.76	0.00	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.22	Put	143.10720		0.14311	111.14980	0.11115	143.107	15.24	0.24	0.00	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	745.94030		0.74594	876.26030	0.87626	745.940	15.30	0.75	0.00	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	152.24030		0.15224	118.26030	0.11826	152.240	15.30	0.25	0.00	0.00	0	74,064.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	586.69570		0.58670	701.42970	0.70143	586.696	15.72	0.65	0.00	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Put	286.70030		0.28670	230.77710	0.23078	286.700	15.88	0.39	0.00	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Call	530.40030		0.53040	638.77710	0.63878	530.400	15.88	0.61	0.00	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	503.82790		0.50383	608.98290	0.60898	503.828	15.97	0.59	0.00	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Put	505.35710		0.50536	420.65290	0.42065	505.357	16.68	0.54	0.00	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Call	120.94230		0.12094	154.57350	0.15457	120.942	19.07	0.19	0.00	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	42.16690		0.04217	56.77590	0.05678	42.167	20.95	0.07	0.00	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	39.11470		0.03911	52.83400	0.05283	39.115	21.08	0.07	0.00	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	35.15830		0.03516	47.70260	0.04770	35.158	21.26	0.06	0.00	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	30.01010		0.03001	40.98870	0.04099	30.010	21.54	0.05	0.00	0.00	0	73,314.00
\$ / R	On 25/09/2018	Any day expiry			13.85700		13.85700	14.02280	14.02280		16.31	0.00	0.00	0.00	0	0.00
\$ / R	On 28/09/2018	Any day expiry			13.86200		13.86200	14.02830	14.02830		16.35	0.00	0.00	0.00	0	4,280.00
\$ / R	On 28/09/2018	Any day expiry	13.00	Put	104.15620		0.10416	81.61390	0.08161	104.156	15.07	0.18	0.00	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.78	Call	479.11800		0.47912	577.42810	0.57743	479.118	16.23	0.55	0.00	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	407.80000		0.40780	338.61360	0.33861	407.800	16.27	0.46	0.00	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	43.68760		0.04369	57.01680	0.05702	43.688	21.40	0.07	0.00	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	24.04840		0.02405	34.94740	0.03495	24.048	22.01	0.04	0.00	0.00	0	500.00
\$ / R	On 02/10/2018	Any day expiry			13.86870		13.86870	14.03570	14.03570		16.31	0.00	0.00	0.00	0	55.00
\$ / R	On 25/10/2018	Any day expiry			13.91040		13.91040	14.07780	14.07780		16.35	0.00	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			13.91790		13.91790	14.08510	14.08510		16.31	0.00	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			13.92170		13.92170	14.08880	14.08880		16.33	0.00	0.00	9,884,231.00	735	3,608.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	140.51920		0.14052	113.45420	0.11345	140.519	15.03	0.20	0.00	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	453.83310		0.45383	384.82760	0.38483	453.833	16.17	0.44	0.00	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	517.73360		0.51773	608.85050	0.60885	517.734	16.39	0.52	0.00	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	68.60410		0.06860	85.41070	0.08541	68.604	21.09	0.09	0.00	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	46.31620		0.04632	58.05500	0.05806	46.316	22.05	0.06	0.00	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			13.92360		13.92360	14.09060	14.09060		16.33	0.00	0.00	0.00	0	55.00
\$ / R	On 05/11/2018	Any day expiry			13.93110		13.93110	14.09790	14.09790		16.38	0.00	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	22.57230		0.02257	19.38040	0.01938	22.572	15.95	0.04	0.00	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	491.64660		0.49165	419.78540	0.41979	491.647	16.23	0.46	0.00	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	57.55520		0.05756	71.63050	0.07163	57.555	21.53	0.08	0.00	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			13.94620		13.94620	14.11250	14.11250		16.36	0.00	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			13.95180		13.95180	14.11800	14.11800		16.38	0.00	0.00	0.00	0	700.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	4.52780		0.00453	4.06000	0.00406	4.528	17.84	0.01	0.00	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	17.54940		0.01755	14.89280	0.01489	17.549	16.17	0.03	0.00	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	951.61870		0.95162	1,080.59320	1.08059	951.619	15.22	0.73	0.00	0.00	0	51,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R														
	On 30/11/2018	Any day expiry		13.97810	13.97810		14.14360	14.14360		16.41	0.00	3,486,484.20	246	3,363.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	169.55560	0.16956	139.81280	0.13981	169.556	15.04	0.21	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	486.63270	0.48663	419.20000	0.41920	486.633	16.09	0.43	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	544.31190	0.54431	628.81680	0.62882	544.312	16.56	0.49	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	88.08540	0.08809	107.03500	0.10704	88.085	20.93	0.10	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	62.90120	0.06290	76.01680	0.07602	62.901	22.08	0.08	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			13.99880	13.99880	14.16370	14.16370		16.36	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	421.24630	0.42125	361.26180	0.36126	421.246	15.82	0.38	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	194.38560	0.19439	230.65820	0.23066	194.386	19.31	0.20	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.00450	14.00450	14.16920	14.16920		16.37	0.00	15,446,963.50	1,103	73,575.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	20.53300	0.02053	17.75560	0.01776	20.533	15.59	0.03	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	24.89670	0.02490	21.48480	0.02148	24.897	15.49	0.04	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	32.14100	0.03214	27.67110	0.02767	32.141	15.35	0.05	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	37.92810	0.03793	32.61140	0.03261	37.928	15.26	0.06	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	39.18750	0.03919	33.68600	0.03369	39.188	15.24	0.06	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	44.59170	0.04459	38.29980	0.03830	44.592	15.17	0.07	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	52.23560	0.05224	44.82540	0.04483	52.236	15.08	0.08	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	56.45790	0.05646	48.43120	0.04843	56.458	15.03	0.08	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	68.81240	0.06881	58.98970	0.05899	68.812	14.91	0.10	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	82.16450	0.08216	70.41350	0.07041	82.165	14.80	0.12	0.00	0	26,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	1,586.66450	1.58666	1,739.61350	1.73961	1,586.665	14.80	0.88	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	100.07360	0.10007	84.83770	0.08484	100.074	14.73	0.14	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	109.18200	0.10918	91.00570	0.09101	109.182	14.77	0.15	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	122.91700	0.12292	100.26550	0.10027	122.917	14.83	0.16	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	181.91040	0.18191	151.31340	0.15131	181.910	15.04	0.22	0.00	0	190,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	1,186.41040	1.18641	1,320.51340	1.32051	1,186.410	15.04	0.78	0.00	0	7,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	210.11610	0.21012	176.04180	0.17604	210.116	15.12	0.24	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	1,045.58430	1.04558	1,172.57840	1.17258	1,045.584	15.21	0.74	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	247.61470	0.24761	209.16760	0.20917	247.615	15.22	0.27	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	1,012.11960	1.01212	1,137.24980	1.13725	1,012.120	15.25	0.72	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	257.61960	0.25762	218.04980	0.21805	257.620	15.25	0.28	0.00	0	7,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	334.59550	0.33460	283.61540	0.28362	334.596	15.52	0.33	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	356.02400	0.35602	302.82960	0.30283	356.024	15.60	0.34	0.00	0	26,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	860.52400	0.86052	972.02960	0.97203	860.524	15.60	0.66	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	449.22010	0.44922	387.10840	0.38711	449.220	15.91	0.40	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.71	Put	454.18840	0.45419	0.00000	0.00000	454.188	15.92	0.40	168,188.45	30	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	714.27300	0.71427	813.30670	0.81331	714.273	16.03	0.58	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Put	489.77300	0.48977	424.10670	0.42411	489.773	16.03	0.42	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	494.97450	0.49497	428.86430	0.42886	494.974	16.05	0.42	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	704.70060	0.70470	802.84690	0.80285	704.701	16.06	0.58	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	636.43580	0.63644	727.99690	0.72800	636.436	16.30	0.54	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	615.03800	0.61504	704.43860	0.70444	615.038	16.37	0.52	0.00	0	16,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	563.54540	0.56355	646.34570	0.64635	563.545	16.60	0.49	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	492.45790	0.49246	566.81700	0.56682	492.458	16.96	0.44	0.00	0	100.00

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	14.38	Call	476.13260	0.47613	0.00000	0.00000	476.133	17.05	0.43	181,003.20	30	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	457.26700	0.45727	527.29640	0.52730	457.267	17.15	0.42	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	410.61770	0.41062	474.66850	0.47467	410.618	17.44	0.38	0.00	0	18,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	407.86970	0.40787	471.56110	0.47156	407.870	17.46	0.38	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	405.14450	0.40514	468.47450	0.46847	405.144	17.47	0.38	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	384.00180	0.38400	444.51800	0.44452	384.002	17.62	0.36	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	371.45870	0.37146	430.18740	0.43019	371.459	17.71	0.35	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	349.97910	0.34998	405.59360	0.40559	349.979	17.87	0.34	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	315.04990	0.31505	366.05680	0.36606	315.050	18.16	0.31	0.00	0	31,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	312.99790	0.31300	363.72930	0.36373	312.998	18.18	0.31	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	297.09780	0.29710	345.70060	0.34570	297.098	18.32	0.29	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	285.76660	0.28577	332.82810	0.33283	285.767	18.43	0.28	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	230.58390	0.23058	270.97790	0.27098	230.584	19.00	0.23	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	227.46720	0.22747	267.67180	0.26767	227.467	19.03	0.23	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	198.66310	0.19866	235.20480	0.23520	198.663	19.31	0.21	0.00	0	11,380.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	162.57910	0.16258	193.47580	0.19348	162.579	19.74	0.17	0.00	0	15,000.00
\$ / R	On 21/12/2018	Any day expiry			14.01760	14.01760	14.18190	14.18190		16.34	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	247.16280	0.24716	209.51140	0.20951	247.163	15.19	0.26	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	281.08650	0.28109	239.74550	0.23975	281.087	15.28	0.29	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	410.39670	0.41040	473.28060	0.47328	410.397	17.49	0.38	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	387.04890	0.38705	446.81770	0.44682	387.049	17.65	0.36	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			14.03650	14.03650	14.20020	14.20020		16.34	0.00	3,528,097.60	248	2,078.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	194.55940	0.19456	163.38740	0.16339	194.559	14.99	0.22	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	512.65300	0.51265	447.01660	0.44702	512.653	15.96	0.42	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	572.11470	0.57211	652.11740	0.65212	572.115	16.63	0.48	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	106.95740	0.10696	126.68760	0.12669	106.957	20.79	0.11	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	79.95980	0.07996	94.41500	0.09441	79.960	22.05	0.09	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			14.04020	14.04020	14.20390	14.20390		16.34	0.00	0.00	0	55.00
\$ / R	On 30/01/2019	Any day expiry			14.08930	14.08930	14.25480	14.25480		16.38	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			14.09100	14.09100	14.25660	14.25660		16.38	0.00	0.00	0	1,225.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	218.83890	0.21884	185.65570	0.18566	218.839	14.99	0.22	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	592.56850	0.59257	669.05110	0.66905	592.568	16.83	0.46	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			14.11350	14.11350	14.28030	14.28030		16.37	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			14.13930	14.13930	14.30760	14.30760		16.42	0.00	0.00	0	4,725.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	239.07950	0.23908	203.99290	0.20399	239.080	15.00	0.23	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	610.65540	0.61066	685.06660	0.68507	610.655	16.98	0.45	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.17040	14.17040	14.34030	14.34030		16.38	0.00	0.00	0	5,932.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	5.64210	0.00564	5.53020	0.00553	5.642	16.19	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	33.76730	0.03377	24.10340	0.02410	33.767	13.87	0.05	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.06	Put	62.88880	0.06289	47.97780	0.04798	62.889	14.16	0.08	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	123.59930	0.12360	100.42670	0.10043	123.599	14.53	0.13	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.45	Call	1,128.23030	1.12823	1,247.74400	1.24774	1,128.230	15.36	0.68	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	412.13980	0.41214	361.13450	0.36113	412.140	15.37	0.32	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	547.83470	0.54783	481.01650	0.48102	547.835	15.80	0.38	0.00	0	17,981.00

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	13.86	Put	604.59450	0.60459	533.70860	0.53371	604.594	15.96	0.41	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	729.00860	0.72901	812.48690	0.81249	729.009	16.60	0.50	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	664.35180	0.66435	741.78220	0.74178	664.352	16.87	0.47	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.96	Call	520.32360	0.52032	582.54100	0.58254	520.324	17.58	0.38	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	409.66530	0.40967	459.02210	0.45902	409.665	18.35	0.31	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	392.48720	0.39249	439.82440	0.43982	392.487	18.49	0.30	0.00	0	721.00
\$ / R	On 27/03/2019	Any day expiry			14.18590	14.18590	14.35670	14.35670		16.45	0.00	0.00	0	4,414.00
\$ / R	On 29/03/2019	Any day expiry			14.18940	14.18940	14.36030	14.36030		16.46	0.00	0.00	0	0.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	258.89220	0.25889	222.32950	0.22233	258.892	15.02	0.23	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	627.38450	0.62738	699.77320	0.69977	627.384	17.14	0.44	0.00	0	500.00
\$ / R	On 02/04/2019	Any day expiry			14.19630	14.19630	14.36760	14.36760		16.44	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			14.24660	14.24660	14.41940	14.41940		16.47	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	277.88450	0.27788	240.34760	0.24035	277.885	15.02	0.23	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,210.07060	1.21007	1,329.40060	1.32940	1,210.071	15.41	0.68	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	643.35020	0.64335	713.36640	0.71337	643.350	17.28	0.43	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry			14.30300	14.30300	14.47690	14.47690		16.50	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	295.65880	0.29566	254.94900	0.25495	295.659	15.04	0.23	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	658.00010	0.65800	725.91610	0.72592	658.000	17.43	0.42	0.00	0	500.00
\$ / R	On 03/06/2019	Any day expiry			14.30840	14.30840	14.48250	14.48250		16.48	0.00	0.00	0	54,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.32850	14.32850	14.50290	14.50290		16.54	0.00	0.00	0	14,910.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	9.97950	0.00998	9.98340	0.00998	9.980	14.10	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	102.36690	0.10237	81.71120	0.08171	102.367	13.47	0.11	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	222.43560	0.22244	184.55770	0.18456	222.436	14.61	0.19	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	296.93450	0.29693	254.91530	0.25492	296.935	15.03	0.23	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	383.71170	0.38371	337.85690	0.33786	383.712	15.24	0.27	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	637.73420	0.63773	567.79760	0.56780	637.734	15.82	0.38	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	663.63290	0.66363	592.00090	0.59200	663.633	15.89	0.39	0.00	0	12,450.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	823.79380	0.82379	905.06190	0.90506	823.794	16.84	0.49	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	743.47230	0.74347	817.67330	0.81767	743.472	17.15	0.45	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	550.13730	0.55014	605.01670	0.60502	550.137	18.12	0.35	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	535.00680	0.53501	588.34310	0.58834	535.007	18.22	0.35	0.00	0	12,450.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	498.35870	0.49836	547.92860	0.54793	498.359	18.46	0.33	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	474.11710	0.47412	522.84750	0.52285	474.117	18.60	0.31	0.00	0	911.00
\$ / R	On 28/06/2019	Any day expiry			14.35390	14.35390	14.52890	14.52890		16.52	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	310.24810	0.31025	265.15740	0.26516	310.248	15.05	0.23	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	669.02720	0.66903	734.58680	0.73459	669.027	17.57	0.41	0.00	0	500.00
\$ / R	On 01/07/2019	Any day expiry			14.35940	14.35940	14.53450	14.53450		16.51	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.36300	14.36300	14.53820	14.53820		16.51	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	473.39150	0.47339	420.81340	0.42081	473.392	15.40	0.31	330,474.23	74	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	412.62690	0.41263	454.79680	0.45480	412.627	19.09	0.27	126,409,239.21	32,176	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.40200	14.40200	14.57470	14.57470		16.64	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	331.42000	0.33142	285.68180	0.28568	331.420	15.12	0.23	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	687.82880	0.68783	749.87620	0.74988	687.829	17.79	0.40	0.00	0	500.00
\$ / R	On 01/08/2019	Any day expiry			14.40330	14.40330	14.57600	14.57600		16.64	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										
					14.44100	14.44100	14.61260	14.61260		16.75	0.00	0.00	0	0.00
\$ / R	13.00	Put	On 30/08/2019	Any day expiry	350.33040	0.35033	302.31200	0.30231	350.330	15.16	0.23	0.00	0	500.00
\$ / R	15.52	Call	On 30/08/2019	Any day expiry	697.11000	0.69711	756.29190	0.75629	697.110	18.03	0.39	0.00	0	500.00
\$ / R			On 02/09/2019	Any day expiry	14.44490	14.44490	14.61630	14.61630		16.74	0.00	0.00	0	55.00
\$ / R			On 16/09/2019	Foreign Exchange Future	14.46320	14.46320	14.63400	14.63400		16.76	0.00	0.00	0	0.00
\$ / R	10.75	Put	On 16/09/2019	Foreign Exchange Future	20.27330	0.02027	19.71070	0.01971	20.273	14.09	0.02	0.00	0	1,000.00
\$ / R	12.50	Put	On 16/09/2019	Foreign Exchange Future	195.27670	0.19528	160.81670	0.16082	195.277	14.16	0.15	0.00	0	1,000.00
\$ / R	15.87	Call	On 16/09/2019	Foreign Exchange Future	644.96770	0.64487	697.82810	0.69783	644.968	18.43	0.36	0.00	0	1,000.00
\$ / R			On 30/09/2019	Any day expiry	14.48140	14.48140	14.65170	14.65170		16.83	0.00	0.00	0	0.00
\$ / R	13.00	Put	On 30/09/2019	Any day expiry	365.53790	0.36554	317.20110	0.31720	365.538	15.13	0.23	0.00	0	500.00
\$ / R	15.68	Call	On 30/09/2019	Any day expiry	711.58420	0.71158	768.75130	0.76875	711.584	18.20	0.39	0.00	0	500.00
\$ / R			On 02/10/2019	Any day expiry	14.48400	14.48400	14.65420	14.65420		16.84	0.00	0.00	0	55.00
\$ / R			On 31/10/2019	Any day expiry	14.52170	14.52170	14.69080	14.69080		16.88	0.00	0.00	0	55.00
\$ / R	13.00	Put	On 31/10/2019	Any day expiry	384.05810	0.38406	333.18410	0.33318	384.058	15.19	0.24	0.00	0	500.00
\$ / R	15.87	Call	On 31/10/2019	Any day expiry	719.81230	0.71981	774.77240	0.77477	719.812	18.40	0.38	0.00	0	500.00
\$ / R			On 29/11/2019	Any day expiry	14.55940	14.55940	14.72740	14.72740		16.96	0.00	0.00	0	0.00
\$ / R	13.00	Put	On 29/11/2019	Any day expiry	397.86420	0.39786	347.81510	0.34782	397.864	15.18	0.24	0.00	0	500.00
\$ / R	16.03	Call	On 29/11/2019	Any day expiry	731.00540	0.73101	784.40330	0.78440	731.005	18.56	0.37	0.00	0	500.00
\$ / R			On 02/12/2019	Any day expiry	14.56330	14.56330	14.73120	14.73120		16.95	0.00	0.00	0	55.00
\$ / R			On 13/12/2019	Foreign Exchange Future	14.57760	14.57760	14.74510	14.74510		17.01	0.00	364,440.00	25	0.00
\$ / R	20.00	Call	On 13/12/2019	Foreign Exchange Future	266.43700	0.26644	294.26240	0.29426	266.437	22.30	0.15	0.00	0	2,000.00
\$ / R			On 31/12/2019	Any day expiry	14.60100	14.60100	14.76780	14.76780		17.02	0.00	0.00	0	0.00
\$ / R	13.00	Put	On 31/12/2019	Any day expiry	412.46790	0.41247	364.44100	0.36444	412.468	15.17	0.24	0.00	0	500.00
\$ / R	16.21	Call	On 31/12/2019	Any day expiry	741.57270	0.74157	793.43170	0.79343	741.573	18.70	0.37	0.00	0	500.00
\$ / R			On 02/01/2020	Any day expiry	14.60360	14.60360	14.77030	14.77030		17.03	0.00	0.00	0	55.00
\$ / R			On 31/01/2020	Any day expiry	14.64140	14.64140	14.80690	14.80690		17.08	0.00	0.00	0	55.00
\$ / R			On 02/03/2020	Any day expiry	14.68170	14.68170	14.84600	14.84600		17.13	0.00	0.00	0	55.00
\$ / R			On 02/04/2020	Any day expiry	14.72200	14.72200	14.88510	14.88510		17.13	0.00	0.00	0	55.00
\$ / R			On 29/04/2020	Any day expiry	14.75710	14.75710	14.91920	14.91920		17.17	0.00	0.00	0	55.00
\$ / R			On 02/06/2020	Any day expiry	14.80140	14.80140	14.96210	14.96210		17.21	0.00	0.00	0	1,055.00
\$ / R			On 12/06/2020	Foreign Exchange Future	14.81440	14.81440	14.97470	14.97470		17.21	0.00	0.00	0	0.00
\$ / R			On 28/07/2020	Any day expiry	14.90500	14.90500	15.06540	15.06540		17.33	0.00	0.00	0	84,000.00
\$ / R			On 14/09/2020	Foreign Exchange Future	15.03460	15.03460	15.19730	15.19730		17.52	0.00	0.00	0	0.00
\$ / R MAXI			On 17/09/2018	Foreign Exchange Future	13.84370	13.84370	14.00800	14.00800		16.31	0.00	0.00	0	350.00
\$ / R MAXI			On 14/12/2018	Foreign Exchange Future	14.00450	14.00450	14.16920	14.16920		16.37	0.00	0.00	0	15.00
\$ / R MAXI			On 14/06/2019	Foreign Exchange Future	14.32850	14.32850	14.50290	14.50290		16.54	0.00	0.00	0	0.00
£ / R			On 17/09/2018	Foreign Exchange Future	18.29300	18.29300	18.45970	18.45970		15.16	0.00	14,268,540.00	780	226,726.00
£ / R			On 14/12/2018	Foreign Exchange Future	18.58080	18.58080	18.74850	18.74850		15.22	0.00	929,040.00	50	7,437.00
£ / R			On 18/03/2019	Foreign Exchange Future	18.88590	18.88590	19.06340	19.06340		15.93	0.00	0.00	0	4,932.00
£ / R			On 14/06/2019	Foreign Exchange Future	19.17850	19.17850	19.36410	19.36410		16.45	0.00	0.00	0	6,543.00
¥ / R			On 17/09/2018	Foreign Exchange Future	0.12575	0.12575	0.12711	0.12711		22.23	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			0.12807		0.12807		0.12944	0.12944		22.07	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13302		0.13302		0.13453	0.13453		20.81	0.00	0.00	0	0.00
€ / R	On 16/07/2018	Any day expiry			16.01790		16.01790		16.14860	16.14860		15.24	0.00	0.00	0	34.00
€ / R	On 17/07/2018	Any day expiry			16.02100		16.02100		16.15180	16.15180		15.30	0.00	0.00	0	0.00
€ / R	On 17/07/2018	Any day expiry	15.63	Put	54.49920		0.05450		37.02370	0.03702	54.499	15.29	0.20	0.00	0	10,000.00
€ / R	On 31/07/2018	Any day expiry			16.06420		16.06420		16.19690	16.19690		15.57	0.00	0.00	0	33.00
€ / R	On 17/09/2018	Foreign Exchange Future			16.21490		16.21490		16.35760	16.35760		15.26	0.00	56,654,860.60	3,494	136,965.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	4.84900		0.00485		4.94810	0.00495	4.849	17.73	0.01	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	9.94220		0.00994		9.76740	0.00977	9.942	14.56	0.02	0.00	0	86,688.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	273.56110		0.27356		230.08720	0.23009	273.561	14.79	0.36	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	267.51870		0.26752		320.21920	0.32022	267.519	16.43	0.34	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	13.13430		0.01313		18.88550	0.01889	13.134	20.31	0.02	0.00	0	86,824.00
€ / R	On 25/09/2018	Any day expiry			16.23970		16.23970		16.38520	16.38520		15.33	0.00	0.00	0	0.00
€ / R	On 14/12/2018	Foreign Exchange Future			16.51940		16.51940		16.66250	16.66250		15.30	0.00	8,028,428.40	486	19,492.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.84810		16.84810		17.00090	17.00090		15.37	0.00	0.00	0	4,808.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.16580		17.16580		17.32500	17.32500		15.45	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap			96.50000		96.50000		96.62000	96.62000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			93.56000		93.56000		93.68000	93.68000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			92.34000		92.34000		92.46000	92.46000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			94.51000		94.51000		94.64000	94.64000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			98.27000		98.27000		98.41000	98.41000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			96.86000		96.86000		97.01000	97.01000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			98.93000		98.93000		99.09000	99.09000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			104.35000		104.35000		104.50000	104.50000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			104.73000		104.73000		104.87000	104.87000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			98.34000		98.34000		98.48000	98.48000			0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap			105.47000		105.47000		105.60000	105.60000			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		99.59000	99.59000			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		99.79000	99.79000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			101.97000		101.97000		101.98000	101.98000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap			102.98000		102.98000		103.00000	103.00000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap			99.09000		99.09000		99.11000	99.11000			0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap			102.75000		102.75000		102.78000	102.78000			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	96.74000	96.74000	96.74000	96.79000	96.79000				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	96.02000	96.02000	96.02000	96.07000	96.07000				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	95.26000	95.26000	95.26000	95.32000	95.32000				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	95.50000	95.50000	95.50000	95.56000	95.56000				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	97.74000	97.74000	97.74000	97.79000	97.79000				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	97.92000	97.92000	97.92000	97.96000	97.96000				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	99.17000	99.17000	99.17000	99.21000	99.21000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	103.13000	103.13000	103.13000	103.17000	103.17000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	104.43000	104.43000	104.43000	104.47000	104.47000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	97.91000	97.91000	97.91000	97.95000	97.95000				0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap	103.97000	103.97000	103.97000	104.01000	104.01000				0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future	583.38800	583.38800	583.38800	582.51300	582.51300				0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future	593.79600	593.79600	593.79600	592.90300	592.90300				0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future	605.31000	605.31000	605.31000	604.40400	604.40400				0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future	676.64700	676.64700	676.64700	674.98300	674.98300				0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future	688.71900	688.71900	688.71900	687.02200	687.02200				0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	702.07300	702.07300	702.07300	700.34900	700.34900				0.00	0.00	0	0.00
ALBI	On 02/08/2018	Index Future	614.81100	614.81100	614.81100	612.99000	612.99000				0.00	12,296,220.00	2	858.00
ALBI	On 01/11/2018	Index Future	625.78000	625.78000	625.78000	623.92400	623.92400				0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future	637.91400	637.91400	637.91400	636.02600	636.02600				0.00	0.00	0	0.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	10.21520	10.21520	10.21520	10.28020	10.28020			12.15	0.00	0.00	0	12,355.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.34050	10.34050	10.34050	10.40590	10.40590			12.19	0.00	0.00	0	11,412.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future	10.47440	10.47440	10.47440	10.54420	10.54420			13.00	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.60500	10.60500	10.60500	10.67860	10.67860			13.63	0.00	0.00	0	4,929.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	10.66680	10.66680	10.66680	10.76720	10.76720			13.37	0.00	0.00	0	500.00
CHF / R	On 17/09/2018	Foreign Exchange Future	14.02950	14.02950	14.02950	14.17060	14.17060			14.60	0.00	0.00	0	1,215.00
CHF / R	On 14/12/2018	Foreign Exchange Future	14.30580	14.30580	14.30580	14.44970	14.44970			14.92	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.89690	14.89690	14.89690	15.05890	15.05890			15.46	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	2.07200	2.07200	2.07200	2.08990	2.08990			13.56	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.09030	2.09030	2.09030	2.10920	2.10920			13.82	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.12930	2.12930	2.12930	2.14790	2.14790			15.03	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.18430	2.18430	2.18430	2.20240	2.20240			14.37	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.22680	2.22680	2.22680	2.24540	2.24540			14.41	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.31350	2.31350	2.31350	2.33390	2.33390			15.52	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

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	10.88926	78.08692		10.93097	77.83933				0.00	0.00	0	9,466.00
ES33	On 01/11/2018	Bond Future	11.00517	75.69154		11.04844	75.43918				0.00	0.00	0	0.00
ES33	On 07/02/2019	Bond Future	11.13679	77.15874		11.18167	76.90213				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	11.07807	80.91962		11.11974	80.63726				0.00	0.00	0	7,957.00
ES42	On 01/11/2018	Bond Future	11.18973	78.10306		11.23296	77.81533				0.00	0.00	0	0.00
ES42	On 07/02/2019	Bond Future	11.31219	79.61681		11.35701	79.32407				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	610.17400	610.17400		608.24000	608.24000				0.00	0.00	0	475.00
GOVI	On 01/11/2018	GOVI	621.06000	621.06000		619.08900	619.08900				0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI	633.10300	633.10300		631.09700	631.09700				0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.76600	1.76600		1.78770	1.78770			16.06	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.78900	1.78900		1.81100	1.81100			16.44	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.83470	1.83470		1.85790	1.85790			16.58	0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future	130.90690	130.90690		131.13069	131.13069				0.00	0.00	0	864.00
I2025	On 01/11/2018	Bond Future	133.27144	133.27144		133.49869	133.49869				0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future	134.46659	134.46659		134.69930	134.69930				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	99.75469	99.75469		99.74219	99.74219				0.00	0.00	0	1,370.00
I2029	On 01/11/2018	Bond Future	100.50702	100.50702		100.49388	100.49388				0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future	102.47431	102.47431		102.46166	102.46166				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	102.43281	102.43281		102.41992	102.41992				0.00	0.00	0	11,819.00
I2033	On 01/11/2018	Bond Future	103.16212	103.16212		103.14851	103.14851				0.00	0.00	0	0.00
I2033	On 07/02/2019	Bond Future	105.18133	105.18133		105.16838	105.16838				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	122.02175		122.02175		122.00601	122.00601			0.00	0.00	0	9,150.00
I2038	On 01/11/2018	Bond Future	124.22579		124.22579		124.20928	124.20928			0.00	0.00	0	280.00
I2038	On 07/02/2019	Bond Future	125.06712		125.06712		125.05113	125.05113			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	116.89682		116.89682		116.88185	116.88185			0.00	0.00	0	11,876.00
I2046	On 01/11/2018	Bond Future	117.35928		117.35928		117.34357	117.34357			0.00	0.00	0	140.00
I2046	On 07/02/2019	Bond Future	119.65620		119.65620		119.64108	119.64108			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	121.18060		121.18060		121.16517	121.16517			0.00	0.00	0	9,701.00
I2050	On 01/11/2018	Bond Future	123.36958		123.36958		123.35329	123.35329			0.00	0.00	0	135.00
I2050	On 07/02/2019	Bond Future	124.01296		124.01296		123.99733	123.99733			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	251.03200		251.03200		251.43800	251.43800			0.00	0.00	0	852.00
IGOV	On 01/11/2018	Index Future	255.56800		255.56800		255.98000	255.98000			0.00	0.00	0	227.00
IGOV	On 07/02/2019	Index Future	260.57100		260.57100		260.99300	260.99300			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	0.13570		0.13570		0.13680	0.13680			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future	0.13480		0.13480		0.13530	0.13530			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.13280		0.13280		0.13530	0.13530			0.00	0.00	0	1,093.00
NOK/R	On 17/09/2018	Foreign Exchange Future	1.70800		1.70800		1.71770	1.71770		13.43	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future	1.73400		1.73400		1.74370	1.74370		13.72	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.78630		1.78630		1.79720	1.79720		15.15	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future	9.33150		9.33150		9.38960	9.38960		13.84	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future	9.44420		9.44420		9.50230	9.50230		13.86	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	9.68340		9.68340		9.74600	9.74600		15.08	0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future	1.32600		1.32600		1.33830	1.33830			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future	1.33660		1.33660		1.34740	1.34740			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future	1.35590		1.35590		1.36520	1.36520			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future	1.32140		1.32140		1.31780	1.31780			0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future	1.17130		1.17130		1.16770	1.16770			0.00	11,713.00	10	250.00

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			7.95220		7.95220	0.12398	7.86700	7.86700		18.05	0.00	0.00	0	0.00
R186	On 02/08/2018	Bond Future			8.86454		110.85070		8.90590	110.59529		7.97	0.00	201,083,169.80	1,814	108,516.00
R186	On 02/08/2018	Bond Future	7.50	Call	0.07000		0.00007		0.06000	0.00006	0.070	7.31	0.00	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.25	Call	48.99000		0.04899		40.80000	0.04080	48.990	7.30	0.05	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.75	Call	674.23000		0.67423		594.44000	0.59444	674.230	7.78	0.39	0.00	0	2,500.00
R186	On 02/08/2018	Bond Future	9.04	Put	561.33000		0.56133		666.41000	0.66641	561.330	8.01	0.33	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future			8.93732		112.82810		8.98067	112.56762		7.77	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	207.81000		0.20781		186.39000	0.18639	207.810	6.98	0.10	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	810.32000		0.81032		746.17000	0.74617	810.320	7.35	0.28	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,481.80000		1.48180		1,596.05000	1.59605	1,481.800	7.88	0.40	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			9.01953		109.71018		9.06493	109.44558		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			298.03342		298.03342		298.56339	298.56339			0.00	0.00	0	2,388.00
R197	On 01/11/2018	Bond Future			303.41680		303.41680		303.95515	303.95515			0.00	0.00	0	0.00
R197	On 07/02/2019	Bond Future			301.99932		301.99932		302.55065	302.55065			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			233.64471		233.64471		235.02140	235.02140			0.00	0.00	0	22,040.00
R202	On 01/11/2018	Bond Future			237.86518		237.86518		239.26561	239.26561			0.00	0.00	0	0.00
R202	On 07/02/2019	Bond Future			238.61388		238.61388		240.04345	240.04345			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			8.24225		101.51887		8.28383	101.36516		4.25	0.00	146,390,210.54	1,442	41,874.00
R2023	On 01/11/2018	Bond Future			8.31452		99.40377		8.35910	99.24689		4.34	0.00	0.00	0	0.00
R2023	On 07/02/2019	Bond Future			8.40145		101.33078		8.44936	101.17164		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			9.26541		91.31948		9.30671	91.04932		10.73	0.00	0.00	0	50,411.00
R2030	On 02/08/2018	Bond Future	8.51	Call	24.30000		0.02430		20.29000	0.02029	24.300	9.71	0.03	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	290.05000		0.29005		251.91000	0.25191	290.050	10.29	0.20	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	541.36000		0.54136		642.02000	0.64202	541.360	11.05	0.29	0.00	0	7,850.00
R2030	On 01/11/2018	Bond Future			9.33342		92.94840		9.37628	92.67293		10.53	0.00	0.00	0	0.00
R2030	On 07/02/2019	Bond Future			9.41011		90.74079		9.45457	90.46074		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			9.43946		93.86568		9.48574	93.53803		11.47	0.00	104,097,039.12	1,109	36,205.00
R2032	On 01/11/2018	Bond Future			9.51064		91.38516		9.55858	91.05121		11.77	0.00	0.00	0	0.00
R2032	On 07/02/2019	Bond Future			9.58951		93.15653		9.63914	92.81687		12.26	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
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		9.56884	98.13739		9.61003	97.81377		12.15	0.00	0.00	0	68,489.00
R2035	On 01/11/2018	Bond Future		9.63981	95.39213		9.68241	95.06228		12.50	0.00	0.00	0	0.00
R2035	On 07/02/2019	Bond Future		9.71974	97.24133		9.76379	96.90586		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		9.62952	90.49099		9.66568	90.20534		13.31	0.00	2,895,711.68	32	56,287.00
R2037	On 01/11/2018	Bond Future		9.69512	92.10507		9.73246	91.81387		13.09	0.00	0.00	0	0.00
R2037	On 07/02/2019	Bond Future		9.76846	89.63050		9.80699	89.33442		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		6.59282	101.50649		6.58182	101.51055		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		9.69431	93.94260		9.73552	93.59272		13.73	0.00	0.00	0	22,929.00
R2040	On 01/11/2018	Bond Future		9.75933	95.61823		9.80185	95.26169		13.53	0.00	0.00	0	0.00
R2040	On 01/11/2018	Bond Future	8.50	Call	116.96000	0.11696	103.91000	0.10391	116.960	11.58	0.05	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	792.25000	0.79225	726.88000	0.72688	792.250	12.32	0.21	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	1,029.11000	1.02911	949.48000	0.94948	1,029.110	12.57	0.26	0.00	0	3,540.00
R2040	On 01/11/2018	Bond Future	9.80	Call	3,155.00000	3.15500	2,980.33000	2.98033	3,155.000	13.60	0.53	0.00	0	3,540.00
R2040	On 07/02/2019	Bond Future		9.83194	92.96116		9.87581	92.59851		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		9.71337	91.12941		9.75454	90.77397		14.42	0.00	0.00	0	36,268.00
R2044	On 01/11/2018	Bond Future		9.77580	92.75487		9.81824	92.39273		14.21	0.00	0.00	0	0.00
R2044	On 07/02/2019	Bond Future		9.84537	90.16767		9.88914	89.79915		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		9.70657	94.53555		9.74765	94.17150		14.24	0.00	0.00	0	103,131.00
R2048	On 01/11/2018	Bond Future		9.77033	91.78939		9.81270	91.41841		14.71	0.00	0.00	0	0.00
R2048	On 07/02/2019	Bond Future		9.84165	93.56866		9.88535	93.19125		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		7.53914	100.05878		7.58233	100.00110		0.86	0.00	91,353,666.14	913	21,440.00
R207	On 01/11/2018	Bond Future		7.59559	101.84366		7.64858	101.78450		0.78	0.00	0.00	0	0.00
R207	On 07/02/2019	Bond Future		7.68322	100.17298		7.75139	100.11348		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

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 02/08/2018	Bond Future			7.83177		99.82349		7.87385	99.72617		2.04	0.00	19,765,051.02	198	29,288.00
R208	On 01/11/2018	Bond Future			7.90113		98.20463		7.94821	98.10515		2.13	0.00	0.00	0	0.00
R208	On 07/02/2019	Bond Future			7.98899		100.10830		8.04213	100.00767		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
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			9.54161		74.34917		9.58269	74.07622		13.77	0.00	2,379,173.44	32	125,373.00
R209	On 02/08/2018	Bond Future	8.46	Call	2.09000		0.00209		1.75000	0.00175	2.090	12.37	0.00	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	2.72000		0.00272		2.28000	0.00228	2.720	12.37	0.00	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	5,019.40000		5.01940		5,286.35000	5.28635	5,019.400	12.53	0.96	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	92.77000		0.09277		79.34000	0.07934	92.770	12.76	0.08	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	2,614.72000		2.61472		2,843.91000	2.84391	2,614.720	13.29	0.78	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	1,580.18000		1.58018		1,765.23000	1.76523	1,580.180	13.66	0.59	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	1,619.00000		1.61900		1,476.22000	1.47622	1,619.000	14.03	0.61	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	130.18000		0.13018		164.89000	0.16489	130.180	15.27	0.09	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	7.03000		0.00703		10.23000	0.01023	7.030	15.93	0.01	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.60418		72.52772		9.64653	72.24961		14.16	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	8.89	Call	528.00000		0.52800		482.74000	0.48274	528.000	12.51	0.19	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.64	Call	2,448.46000		2.44846		2,312.69000	2.31269	2,448.460	14.01	0.53	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.98	Put	1,360.50000		1.36050		1,463.03000	1.46303	1,360.500	14.50	0.33	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	1,320.70000		1.32070		1,421.09000	1.42109	1,320.700	14.53	0.32	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.67294		73.93357		9.71657	73.65066		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			187.45366		187.45366		187.74906	187.74906			0.00	0.00	0	2,179.00
R210	On 01/11/2018	Bond Future			188.33943		188.33943		188.63944	188.63944			0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future			192.02585		192.02585		192.33315	192.33315			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			153.50693		153.50693		153.48911	153.48911			0.00	0.00	0	4,777.00
R212	On 01/11/2018	Bond Future			156.27967		156.27967		156.26092	156.26092			0.00	0.00	0	0.00
R212	On 07/02/2019	Bond Future			157.18485		157.18485		157.16692	157.16692			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			9.35320		85.85259		9.40450	85.52399		11.28	0.00	0.00	0	33,503.00

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 01/11/2018	Bond Future	9.42283		83.83805		9.47595	83.50315		11.57	0.00	0.00	0	0.00
R213	On 07/02/2019	Bond Future	9.50156		85.46329		9.55658	85.12262		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
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	9.67123		73.91899		9.71229	73.63400		14.63	0.00	369,594.95	5	32,496.00
R214	On 01/11/2018	Bond Future	9.73411		71.94476		9.77641	71.65440		15.06	0.00	0.00	0	0.00
R214	On 07/02/2019	Bond Future	9.80438		73.33943		9.84796	73.04402		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	10.14770		10.14770		10.23390	10.23390		13.54	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	10.28720		10.28720		10.37270	10.37270		13.59	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.57000		10.57000		10.66120	10.66120		14.36	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.86900		2.86900		2.93740	2.93740		18.64	0.00	0.00	0	12,775.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.79030		2.79030		2.86380	2.86380		18.61	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.63500		2.63500		2.71550	2.71550		17.38	0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.33200		1.33200		1.34690	1.34690			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.28530		1.28530		1.29870	1.29870			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.20130		1.20130		1.21530	1.21530			0.00	0.00	0	0.00

**Total for Derivatives :** **1,336,376,210.08**    **82,314**    **5 621 542.00**

**Grand Total:** **1,336,376,210.08**    **82,314**    **5 621 542.00**