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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/07/2018

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
Derivatives													
\$ / R	On 05/07/2018	Any day expiry	13.57550	13.57550		13.71800	13.71800		20.06	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	13.59320	13.59320		13.71800	13.71800		20.41	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	48.29	0.00	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.25	Put	1.93570	0.00194	1.62930	0.00163	1.936	25.58	0.03	0	20,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Put	61.40120	0.06140	31.75140	0.03175	61.401	20.41	0.52	0	20,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	54.60120	0.05460	149.75140	0.14975	54.601	20.41	0.48	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	17.55950	0.01756	68.85350	0.06885	17.560	22.44	0.20	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.75	Put	171.34060	0.17134	93.08040	0.09308	171.341	22.75	0.83	0	20,000.00
\$ / R	On 12/07/2018	Any day expiry	13.59330	13.59330		13.72680	13.72680		16.31	0.00	0.00	0	142.00
\$ / R	On 16/07/2018	Any day expiry	13.60030	13.60030		13.73390	13.73390		15.76	0.00	0.00	0	34.00
\$ / R	On 20/07/2018	Any day expiry	13.60720	13.60720		13.74100	13.74100		16.09	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry	13.61410	13.61410		13.74810	13.74810		15.78	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	859.46600	0.85947	743.69540	0.74370	859.466	19.00	0.91	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	0.70350	0.00070	1.06290	0.00106	0.703	24.95	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry	13.61580	13.61580		13.74980	13.74980		15.83	0.00	0.00	0	70.00
\$ / R	On 25/07/2018	Any day expiry	13.50	Put	143.96800	0.14397	104.32610	0.10433	143.968	15.52	0.40	0	40,000.00

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 27/07/2018	Any day expiry		13.61930	13.61930	13.75340	13.75340		15.92	0.00	0.00	0	920.00
\$ / R		On 31/07/2018	Any day expiry		13.62620	13.62620	13.76050	13.76050		15.89	0.00	0.00	0	1,867.00
\$ / R	13.00	Put	Any day expiry		27.36320	0.02736	21.81700	0.02182	27.363	14.41	0.11	0.00	0	500.00
\$ / R	13.50	Call	Any day expiry		293.18610	0.29319	386.99490	0.38699	293.186	15.54	0.60	0.00	0	500.00
\$ / R	13.80	Put	Any day expiry		336.99010	0.33699	266.29620	0.26630	336.990	16.45	0.61	0.00	0	1,000.00
\$ / R	15.82	Call	Any day expiry		1.94970	0.00195	3.33420	0.00333	1.950	22.64	0.01	0.00	0	500.00
\$ / R	16.32	Call	Any day expiry		0.72750	0.00073	1.07740	0.00108	0.728	24.13	0.00	0.00	0	500.00
\$ / R		On 02/08/2018	Any day expiry		13.62960	13.62960	13.76400	13.76400		15.95	0.00	0.00	0	55.00
\$ / R		On 07/08/2018	Any day expiry		13.63820	13.63820	13.77290	13.77290		15.81	0.00	0.00	0	0.00
\$ / R	12.32	Put	Any day expiry		4.72260	0.00472	4.17000	0.00417	4.723	16.47	0.02	0.00	0	1,880.00
\$ / R	13.86	Put	Any day expiry		398.03560	0.39804	324.22300	0.32422	398.036	16.55	0.62	0.00	0	1,880.00
\$ / R	16.18	Call	Any day expiry		1.56400	0.00156	2.68590	0.00269	1.564	22.08	0.01	0.00	0	1,880.00
\$ / R		On 13/08/2018	Any day expiry		13.64870	13.64870	13.78350	13.78350		15.70	0.00	0.00	0	70.00
\$ / R		On 15/08/2018	Any day expiry		13.65220	13.65220	13.78710	13.78710		15.75	0.00	0.00	0	5,470.00
\$ / R		On 20/08/2018	Any day expiry		13.66100	13.66100	13.79600	13.79600		15.67	0.00	0.00	0	600.00
\$ / R		On 31/08/2018	Any day expiry		13.68030	13.68030	13.81560	13.81560		15.80	0.00	0.00	0	3,547.00
\$ / R	13.00	Put	Any day expiry		78.57220	0.07857	63.26100	0.06326	78.572	14.53	0.18	0.00	0	500.00
\$ / R	13.65	Call	Any day expiry		353.74710	0.35375	435.18610	0.43519	353.747	15.71	0.53	0.00	0	500.00
\$ / R	13.80	Put	Any day expiry		411.57690	0.41158	345.49650	0.34550	411.577	16.09	0.54	0.00	0	1,000.00
\$ / R	16.05	Call	Any day expiry		12.19860	0.01220	19.50240	0.01950	12.199	20.85	0.03	0.00	0	500.00
\$ / R	16.57	Call	Any day expiry		5.79280	0.00579	9.75570	0.00976	5.793	21.74	0.01	0.00	0	500.00
\$ / R		On 03/09/2018	Any day expiry		13.68550	13.68550	13.82100	13.82100		15.67	0.00	0.00	0	197.00
\$ / R		On 13/09/2018	Any day expiry		13.70320	13.70320	13.83900	13.83900		15.74	0.00	0.00	0	0.00
\$ / R	13.30	Put	Any day expiry		189.24150	0.18924	156.12740	0.15613	189.242	15.05	0.31	0.00	0	747.00
\$ / R		On 17/09/2018	Foreign Exchange Future		13.71030	13.71030	13.84620	13.84620		15.70	0.00	1,086,911,453.10	79,277	556,031.00
\$ / R	11.48	Put	Foreign Exchange Future		4.20710	0.00421	4.35570	0.00436	4.207	17.53	0.01	0.00	0	5,200.00
\$ / R	11.50	Put	Foreign Exchange Future		4.32560	0.00433	4.47580	0.00448	4.326	17.45	0.01	0.00	0	45,000.00
\$ / R	11.60	Put	Foreign Exchange Future		4.97610	0.00498	5.13230	0.00513	4.976	17.02	0.01	0.00	0	2,000.00
\$ / R	11.75	Put	Foreign Exchange Future		6.16350	0.00616	6.32150	0.00632	6.164	16.37	0.02	0.00	0	93,314.00
\$ / R	11.85	Put	Foreign Exchange Future		7.12870	0.00713	7.28000	0.00728	7.129	15.94	0.02	0.00	0	48,200.00
\$ / R	11.90	Put	Foreign Exchange Future		7.67360	0.00767	7.81800	0.00782	7.674	15.72	0.02	0.00	0	3,000.00
\$ / R	12.00	Put	Foreign Exchange Future		8.90940	0.00891	9.03040	0.00903	8.909	15.29	0.02	0.00	0	13,300.00
\$ / R	12.25	Put	Foreign Exchange Future		13.10250	0.01310	13.07710	0.01308	13.103	14.22	0.04	0.00	0	40,000.00
\$ / R	12.25	Call	Foreign Exchange Future		1,473.40250	1.47340	1,609.27710	1.60928	1,473.403	14.22	0.96	0.00	0	500.00
\$ / R	12.30	Put	Foreign Exchange Future		14.18610	0.01419	14.10830	0.01411	14.186	14.00	0.04	0.00	0	100.00
\$ / R	12.38	Put	Foreign Exchange Future		17.09430	0.01709	15.95130	0.01595	17.094	13.82	0.05	0.00	0	60,000.00
\$ / R	12.50	Call	Foreign Exchange Future		1,235.99820	1.23600	1,367.18740	1.36719	1,235.998	13.95	0.93	0.00	0	4,600.00
\$ / R	12.50	Put	Foreign Exchange Future		25.69820	0.02570	20.98740	0.02099	25.698	13.95	0.07	0.00	0	34,000.00
\$ / R	12.58	Put	Foreign Exchange Future		33.11900	0.03312	27.03900	0.02704	33.119	14.04	0.08	0.00	0	8,000.00
\$ / R	12.61	Put	Foreign Exchange Future		36.29640	0.03630	29.63570	0.02964	36.296	14.07	0.09	0.00	0	13,231.00
\$ / R	12.65	Put	Foreign Exchange Future		40.89330	0.04089	33.39830	0.03340	40.893	14.12	0.10	0.00	0	1,550.00
\$ / R	12.77	Call	Foreign Exchange Future		997.67930	0.99768	1,123.15520	1.12316	997.679	14.25	0.87	0.00	0	5,200.00
\$ / R	12.80	Call	Foreign Exchange Future		972.48390	0.97248	1,097.12360	1.09712	972.484	14.28	0.86	0.00	0	50.00
\$ / R	12.85	Put	Foreign Exchange Future		70.84500	0.07085	58.09750	0.05810	70.845	14.34	0.15	0.00	0	3,750.00

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	13.00	Put	102.09970		0.10210		84.17420	0.08417	102.100	14.50	0.20	0.00	0	10,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	812.39970		0.81240		930.37420	0.93037	812.400	14.50	0.80	0.00	0	30,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Put	159.78940		0.15979		131.53640	0.13154	159.789	14.84	0.27	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	670.08940		0.67009		777.73640	0.77774	670.089	14.84	0.73	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.22	Put	166.50970		0.16651		137.29320	0.13729	166.510	14.88	0.28	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	637.22450		0.63722		742.43590	0.74244	637.224	14.93	0.71	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	176.92450		0.17692		146.23590	0.14624	176.925	14.93	0.29	0.00	0	74,064.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	489.65970		0.48966		581.72730	0.58173	489.660	15.35	0.60	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Put	328.11420		0.32811		278.74190	0.27874	328.114	15.52	0.44	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Call	438.41420		0.43841		524.94190	0.52494	438.414	15.52	0.56	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	414.41760		0.41442		498.14790	0.49815	414.418	15.61	0.54	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Put	571.06660		0.57107		496.34190	0.49634	571.067	16.48	0.60	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Call	92.09570		0.09210		116.50560	0.11651	92.096	18.96	0.16	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	29.78590		0.02979		40.16530	0.04017	29.786	20.76	0.06	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	27.51720		0.02752		37.23530	0.03724	27.517	20.89	0.05	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	24.59290		0.02459		33.44160	0.03344	24.593	21.07	0.05	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	20.81860		0.02082		28.51460	0.02851	20.819	21.35	0.04	0.00	0	73,314.00
\$ / R	On 25/09/2018	Any day expiry			13.72450		13.72450		13.86070	13.86070		15.72	0.00	0.00	0	0.00
\$ / R	On 28/09/2018	Any day expiry			13.72980		13.72980		13.86610	13.86610		15.88	0.00	0.00	0	4,280.00
\$ / R	On 28/09/2018	Any day expiry	13.00	Put	118.04990		0.11805		99.23090	0.09923	118.050	14.60	0.21	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.78	Call	397.69970		0.39770		473.88370	0.47388	397.700	15.95	0.50	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	459.97440		0.45997		398.37820	0.39838	459.974	16.00	0.51	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	31.95210		0.03195		41.73610	0.04174	31.952	21.23	0.06	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	16.44650		0.01645		22.64290	0.02264	16.447	21.72	0.03	0.00	0	500.00
\$ / R	On 02/10/2018	Any day expiry			13.73690		13.73690		13.87330	13.87330		15.84	0.00	0.00	0	55.00
\$ / R	On 25/10/2018	Any day expiry			13.77740		13.77740		13.91470	13.91470		15.90	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			13.78440		13.78440		13.92190	13.92190		15.86	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			13.78790		13.78790		13.92550	13.92550		15.88	0.00	0.00	0	3,608.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	156.41770		0.15642		136.08650	0.13609	156.418	14.60	0.23	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	502.90260		0.50290		445.26770	0.44527	502.903	15.88	0.49	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	440.07280		0.44007		512.26520	0.51227	440.073	16.16	0.47	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	53.64650		0.05365		65.77490	0.06577	53.646	20.96	0.08	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	34.38390		0.03438		44.02100	0.04402	34.384	21.75	0.05	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			13.78970		13.78970		13.92730	13.92730		15.89	0.00	0.00	0	55.00
\$ / R	On 05/11/2018	Any day expiry			13.79670		13.79670		13.93450	13.93450		15.85	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	22.32380		0.02232		22.12860	0.02213	22.324	15.26	0.04	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	543.75660		0.54376		482.98830	0.48299	543.757	15.98	0.50	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	44.91340		0.04491		55.23060	0.05523	44.913	21.40	0.06	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			13.81070		13.81070		13.94880	13.94880		15.83	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			13.81600		13.81600		13.95420	13.95420		15.85	0.00	0.00	0	700.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	4.56140		0.00456		4.52360	0.00452	4.561	17.39	0.01	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	17.99080		0.01799		17.48350	0.01748	17.991	15.64	0.03	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	841.81660		0.84182		949.03750	0.94904	841.817	14.91	0.70	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			13.84050		13.84050		13.97940	13.97940		15.90	0.00	0.00	0	3,363.00

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\$ / R	On 30/11/2018	Any day expiry	13.00	Put	186.64860	0.18665	165.53740	0.16554	186.649	14.62	0.24	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	534.95870	0.53496	479.41240	0.47941	534.959	15.81	0.47	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	467.34590	0.46735	537.51580	0.53752	467.346	16.34	0.46	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	71.28290	0.07128	84.49020	0.08449	71.283	20.83	0.09	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	50.94210	0.05094	60.32840	0.06033	50.942	22.02	0.06	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			13.85980	13.85980	13.99910	13.99910		15.85	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	463.69160	0.46369	415.11610	0.41512	463.692	15.53	0.42	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	159.89630	0.15990	188.50130	0.18850	159.896	19.12	0.18	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			13.86510	13.86510	14.00450	14.00450		15.86	0.00	14,017,616.10	1,011	73,073.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	21.83400	0.02183	20.78280	0.02078	21.834	15.18	0.04	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	26.23890	0.02624	25.02910	0.02503	26.239	15.04	0.04	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	33.52090	0.03352	32.04760	0.03205	33.521	14.85	0.06	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	39.32520	0.03933	37.63480	0.03763	39.325	14.72	0.06	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	40.58750	0.04059	38.84880	0.03885	40.588	14.69	0.07	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	46.00060	0.04600	44.05380	0.04405	46.001	14.59	0.07	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	53.65610	0.05366	51.40290	0.05140	53.656	14.46	0.08	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	57.88660	0.05789	55.45890	0.05546	57.887	14.39	0.09	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	70.27430	0.07027	67.31630	0.06732	70.274	14.23	0.11	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	85.77960	0.08578	80.11980	0.08012	85.780	14.18	0.13	0.00	0	26,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	1,450.87960	1.45088	1,584.61980	1.58462	1,450.880	14.18	0.87	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	109.09570	0.10910	97.42240	0.09742	109.096	14.30	0.15	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	119.16680	0.11917	106.38980	0.10639	119.167	14.34	0.16	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	134.34650	0.13435	119.92480	0.11992	134.346	14.40	0.18	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	199.43670	0.19944	178.20840	0.17821	199.437	14.63	0.24	0.00	0	190,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	1,064.53670	1.06454	1,182.70840	1.18271	1,064.537	14.63	0.76	0.00	0	7,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	230.47640	0.23048	206.14040	0.20614	230.476	14.72	0.27	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	930.63350	0.93063	1,041.34610	1.04135	930.634	14.84	0.71	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	273.13370	0.27313	243.32440	0.24332	273.134	14.87	0.30	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	899.87520	0.89988	1,007.75690	1.00776	899.875	14.92	0.69	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	284.77520	0.28478	253.25690	0.25326	284.775	14.92	0.31	0.00	0	7,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	369.67260	0.36967	329.45750	0.32946	369.673	15.23	0.36	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	392.86200	0.39286	350.67560	0.35068	392.862	15.31	0.38	0.00	0	26,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	757.96200	0.75796	855.17560	0.85518	757.962	15.31	0.62	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	493.23510	0.49324	443.05470	0.44305	493.235	15.62	0.43	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.71	Put	498.56530	0.49857	447.98490	0.44798	498.565	15.64	0.44	0.00	0	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	621.80320	0.62180	707.80870	0.70781	621.803	15.75	0.54	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Put	536.70320	0.53670	483.30870	0.48331	536.703	15.75	0.46	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	542.26420	0.54226	488.47020	0.48847	542.264	15.76	0.46	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	612.95720	0.61296	698.15650	0.69816	612.957	15.78	0.54	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	551.17140	0.55117	629.37410	0.62937	551.171	16.04	0.50	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	532.09070	0.53209	607.81990	0.60782	532.091	16.13	0.49	0.00	0	16,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	485.48520	0.48549	556.10840	0.55611	485.485	16.37	0.45	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	421.66400	0.42166	484.78870	0.48479	421.664	16.74	0.41	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.38	Call	407.09770	0.40710	468.41980	0.46842	407.098	16.83	0.39	0.00	0	30.00

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	14.44	Call	390.30540	0.39031	449.50980	0.44951	390.305	16.94	0.38	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	349.04140	0.34904	402.79450	0.40279	349.041	17.24	0.35	0.00	0	18,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	346.62810	0.34663	400.04690	0.40005	346.628	17.26	0.35	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	344.23270	0.34423	397.31510	0.39732	344.233	17.28	0.34	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	325.70160	0.32570	376.16700	0.37617	325.702	17.43	0.33	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	314.67190	0.31467	363.69320	0.36369	314.672	17.52	0.32	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	295.83530	0.29584	342.34440	0.34234	295.835	17.69	0.30	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	265.35490	0.26535	307.67200	0.30767	265.355	17.99	0.28	19,069,522.20	5,000	26,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	263.56980	0.26357	305.63650	0.30564	263.570	18.01	0.27	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	249.76690	0.24977	289.87750	0.28988	249.767	18.16	0.26	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	239.95150	0.23995	278.65030	0.27865	239.952	18.27	0.25	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	190.77770	0.19078	224.09250	0.22409	190.778	18.79	0.21	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	188.10730	0.18811	221.01840	0.22102	188.107	18.82	0.20	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	163.53010	0.16353	192.61960	0.19262	163.530	19.11	0.18	0.00	0	11,380.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	133.00100	0.13300	157.13460	0.15713	133.001	19.55	0.15	20,819,571.20	10,000	10,000.00
\$ / R	On 21/12/2018	Any day expiry			13.87740	13.87740	14.01710	14.01710		15.92	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	271.03380	0.27103	243.10560	0.24311	271.034	14.81	0.29	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	310.51370	0.31051	276.79000	0.27679	310.514	14.97	0.32	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	349.66220	0.34966	402.32130	0.40232	349.662	17.30	0.34	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	329.09030	0.32909	379.03750	0.37904	329.090	17.46	0.33	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			13.89490	13.89490	14.03500	14.03500		15.84	0.00	0.00	0	2,078.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	212.56540	0.21257	191.20380	0.19120	212.565	14.59	0.24	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	560.35400	0.56035	506.79970	0.50680	560.354	15.69	0.45	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	494.40760	0.49441	563.80530	0.56381	494.408	16.41	0.44	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	88.46080	0.08846	102.54590	0.10255	88.461	20.71	0.10	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	65.86940	0.06587	76.46860	0.07647	65.869	21.97	0.07	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			13.89840	13.89840	14.03860	14.03860		15.84	0.00	0.00	0	55.00
\$ / R	On 30/01/2019	Any day expiry			13.94720	13.94720	14.08850	14.08850		15.90	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			13.94900	13.94900	14.09020	14.09020		15.90	0.00	0.00	0	1,225.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	237.42900	0.23743	215.10240	0.21510	237.429	14.62	0.24	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	516.63470	0.51663	584.64560	0.58465	516.635	16.61	0.43	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			13.97160	13.97160	14.11330	14.11330		15.90	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			13.99770	13.99770	14.14000	14.14000		15.96	0.00	0.00	0	4,725.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	257.79340	0.25779	234.82960	0.23483	257.793	14.64	0.25	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	536.65110	0.53665	603.48500	0.60349	536.651	16.77	0.42	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.02900	14.02900	14.17190	14.17190		16.00	0.00	0.00	0	5,932.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	5.42530	0.00543	6.07190	0.00607	5.425	15.74	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	37.02370	0.03702	35.27160	0.03527	37.024	13.61	0.05	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.06	Put	68.41800	0.06842	63.65180	0.06365	68.418	13.87	0.09	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	133.42010	0.13342	121.98090	0.12198	133.420	14.21	0.15	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.45	Call	1,019.96360	1.01996	1,123.27060	1.12327	1,019.964	15.09	0.65	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	445.56550	0.44557	405.64150	0.40564	445.566	15.11	0.35	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	589.93460	0.58993	540.36220	0.54036	589.935	15.55	0.41	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	650.04240	0.65004	596.79350	0.59679	650.042	15.71	0.44	0.00	0	721.00

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	14.30	Call	646.56470	0.64656	721.69790	0.72170	646.565	16.38	0.47	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	587.32760	0.58733	656.80800	0.65681	587.328	16.66	0.44	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.96	Call	457.02330	0.45702	512.50720	0.51251	457.023	17.41	0.36	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	357.85170	0.35785	402.07840	0.40208	357.852	18.20	0.29	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	341.16570	0.34117	384.96570	0.38497	341.166	18.31	0.28	0.00	0	721.00
\$ / R	On 27/03/2019	Any day expiry			14.04470	14.04470	14.18790	14.18790		16.01	0.00	0.00	0	4,414.00
\$ / R	On 29/03/2019	Any day expiry			14.04810	14.04810	14.19150	14.19150		16.01	0.00	0.00	0	0.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	277.61930	0.27762	253.67560	0.25368	277.619	14.67	0.25	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	555.01760	0.55502	620.03470	0.62003	555.018	16.94	0.41	0.00	0	500.00
\$ / R	On 02/04/2019	Any day expiry			14.05510	14.05510	14.19860	14.19860		16.00	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			14.10440	14.10440	14.24890	14.24890		16.04	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	296.93040	0.29693	272.60190	0.27260	296.930	14.69	0.25	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,100.61690	1.10062	1,205.41520	1.20542	1,100.617	15.15	0.65	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	572.27460	0.57227	636.11970	0.63612	572.275	17.10	0.40	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry			14.15930	14.15930	14.30490	14.30490		16.08	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	314.99690	0.31500	290.31410	0.29031	314.997	14.73	0.25	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	587.95760	0.58796	650.64090	0.65064	587.958	17.26	0.39	0.00	0	500.00
\$ / R	On 03/06/2019	Any day expiry			14.16460	14.16460	14.31030	14.31030		16.07	0.00	0.00	0	54,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.18400	14.18400	14.33020	14.33020		16.12	0.00	0.00	0	14,910.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	9.48810	0.00949	11.30530	0.01131	9.488	13.63	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	119.29260	0.11929	103.51580	0.10352	119.293	13.53	0.12	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	244.17860	0.24418	219.40870	0.21941	244.179	14.48	0.20	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	315.92390	0.31592	291.73890	0.29174	315.924	14.72	0.24	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	407.70400	0.40770	377.63210	0.37763	407.704	14.93	0.29	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	680.14280	0.68014	629.97090	0.62997	680.143	15.60	0.40	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	707.35040	0.70735	655.77620	0.65578	707.350	15.67	0.41	0.00	0	12,450.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	740.59140	0.74059	816.71060	0.81671	740.591	16.63	0.46	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	666.31820	0.66632	736.19960	0.73620	666.318	16.95	0.43	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	490.01370	0.49001	542.88310	0.54288	490.014	17.97	0.33	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	476.02360	0.47602	527.78440	0.52778	476.024	18.06	0.32	0.00	0	12,450.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	440.54180	0.44054	491.23450	0.49123	440.542	18.26	0.30	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	418.57340	0.41857	467.17470	0.46717	418.573	18.40	0.29	0.00	0	911.00
\$ / R	On 28/06/2019	Any day expiry			14.20880	14.20880	14.35540	14.35540		16.11	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	329.77190	0.32977	305.05070	0.30505	329.772	14.75	0.25	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	599.52330	0.59952	661.63040	0.66163	599.523	17.40	0.38	0.00	0	500.00
\$ / R	On 01/07/2019	Any day expiry			14.21410	14.21410	14.36080	14.36080		16.10	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.21770	14.21770	14.36440	14.36440		16.10	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	501.68560	0.50169	466.77460	0.46677	501.686	15.09	0.33	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	364.36420	0.36436	406.38660	0.40639	364.364	18.91	0.25	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.27030	14.27030	14.40330	14.40330		16.23	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	347.73620	0.34774	326.10200	0.32610	347.736	14.83	0.25	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	624.01430	0.62401	680.04240	0.68004	624.014	17.62	0.38	0.00	0	500.00
\$ / R	On 01/08/2019	Any day expiry			14.27220	14.27220	14.40460	14.40460		16.23	0.00	0.00	0	55.00
\$ / R	On 30/08/2019	Any day expiry			14.32770	14.32770	14.44230	14.44230		16.41	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 30/08/2019	Any day expiry	13.00	Put	363.08100	0.36308	345.69790	0.34570	363.081	14.90	0.25	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	641.51520	0.64152	689.36830	0.68937	641.515	17.86	0.37	0.00	0	500.00
\$ / R	On 02/09/2019	Any day expiry			14.33340	14.33340	14.44620	14.44620		16.41	0.00	0.00	0	55.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.36020	14.36020	14.46440	14.46440		16.43	0.00	0.00	0	0.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	18.89550	0.01890	19.89610	0.01990	18.895	13.68	0.02	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	203.71140	0.20371	187.16250	0.18716	203.711	13.99	0.16	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	596.41870	0.59642	637.27850	0.63728	596.419	18.27	0.34	0.00	0	1,000.00
\$ / R	On 30/09/2019	Any day expiry			14.38700	14.38700	14.48260	14.48260		16.51	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	376.26090	0.37626	360.45960	0.36046	376.261	14.93	0.24	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	663.66190	0.66366	703.82020	0.70382	663.662	18.04	0.37	0.00	0	500.00
\$ / R	On 02/10/2019	Any day expiry			14.39080	14.39080	14.48520	14.48520		16.52	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.44620	14.44620	14.52290	14.52290		16.61	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	389.38870	0.38939	378.93320	0.37893	389.389	14.97	0.24	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	679.84300	0.67984	711.99620	0.71200	679.843	18.25	0.37	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry			14.50170	14.50170	14.56050	14.56050		16.70	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	398.69190	0.39869	392.36440	0.39236	398.692	14.97	0.24	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	697.54720	0.69755	723.20100	0.72320	697.547	18.40	0.36	0.00	0	500.00
\$ / R	On 02/12/2019	Any day expiry			14.50740	14.50740	14.56440	14.56440		16.69	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.52850	14.52850	14.57870	14.57870		16.75	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	246.39770	0.24640	262.15540	0.26216	246.398	22.01	0.14	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.56290	14.56290	14.60210	14.60210		16.76	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	408.70530	0.40871	406.63520	0.40664	408.705	14.97	0.24	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	715.25700	0.71526	733.84050	0.73384	715.257	18.55	0.36	0.00	0	500.00
\$ / R	On 02/01/2020	Any day expiry			14.56670	14.56670	14.60470	14.60470		16.77	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.62220	14.62220	14.64240	14.64240		16.83	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			14.68140	14.68140	14.68260	14.68260		16.93	0.00	0.00	0	55.00
\$ / R	On 02/04/2020	Any day expiry			14.74070	14.74070	14.72290	14.72290		16.98	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			14.79230	14.79230	14.75800	14.75800		17.02	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			14.85740	14.85740	14.80210	14.80210		17.06	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			14.87650	14.87650	14.81510	14.81510		17.10	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			14.97220	14.97220	14.90480	14.90480		17.17	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.08360	15.08360	15.03230	15.03230		17.34	0.00	0.00	0	0.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			13.71030	13.71030	13.84620	13.84620		15.70	0.00	137,103.00	10	345.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			13.86510	13.86510	14.00450	14.00450		15.86	0.00	0.00	0	15.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.18400	14.18400	14.33020	14.33020		16.12	0.00	0.00	0	0.00
£ / R	On 17/09/2018	Foreign Exchange Future			18.18190	18.18190	18.35480	18.35480		14.64	0.00	27,272,850.00	1,500	226,726.00
£ / R	On 14/12/2018	Foreign Exchange Future			18.45940	18.45940	18.63860	18.63860		14.72	0.00	18,459,400.00	1,000	7,437.00
£ / R	On 18/03/2019	Foreign Exchange Future			18.76180	18.76180	18.94660	18.94660		15.50	0.00	0.00	0	4,932.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.04840	19.04840	19.23950	19.23950		16.09	0.00	0.00	0	6,543.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.12457	0.12457	0.12589	0.12589		21.46	0.00	0.00	0	115.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.12681	0.12681	0.12818	0.12818		21.74	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 14/06/2019	Foreign Exchange Future			0.13173		0.13173		0.13317	0.13317		20.58	0.00	0.00	0	0.00
€ / R	On 16/07/2018	Any day expiry			15.92460		15.92460		16.00190	16.00190		14.31	0.00	0.00	0	34.00
€ / R	On 17/07/2018	Any day expiry			15.92780		15.92780		16.00510	16.00510		14.63	0.00	0.00	0	0.00
€ / R	On 17/07/2018	Any day expiry	15.63	Put	61.61060		0.06161		52.44330	0.05244	61.611	14.96	0.24	0.00	0	10,000.00
€ / R	On 31/07/2018	Any day expiry			15.97210		15.97210		16.05020	16.05020		14.54	0.00	0.00	0	33.00
€ / R	On 17/09/2018	Foreign Exchange Future			16.12810		16.12810		16.20810	16.20810		14.73	0.00	43,271,692.30	2,683	138,188.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	4.34330		0.00434		4.80400	0.00480	4.343	17.26	0.01	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	9.53960		0.00954		10.26250	0.01026	9.540	14.15	0.02	0.00	0	86,688.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	286.55050		0.28655		266.41000	0.26641	286.550	14.30	0.38	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	223.64420		0.22364		254.93350	0.25493	223.644	16.06	0.31	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	8.78340		0.00878		11.55920	0.01156	8.783	19.87	0.02	0.00	0	86,824.00
€ / R	On 25/09/2018	Any day expiry			16.15510		16.15510		16.23530	16.23530		14.73	0.00	0.00	0	0.00
€ / R	On 14/12/2018	Foreign Exchange Future			16.42630		16.42630		16.50810	16.50810		14.88	0.00	39,193,151.80	2,386	21,526.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.75370		16.75370		16.84000	16.84000		14.99	0.00	0.00	0	4,808.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.06820		17.06820		17.15850	17.15850		15.14	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap			96.03000		96.03000		96.13000	96.13000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			93.06000		93.06000		93.17000	93.17000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			91.82000		91.82000		91.94000	91.94000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			93.99000		93.99000		94.09000	94.09000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			97.76000		97.76000		97.85000	97.85000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			96.34000		96.34000		96.41000	96.41000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			98.42000		98.42000		98.47000	98.47000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			103.83000		103.83000		103.88000	103.88000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			104.19000		104.19000		104.23000	104.23000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			97.76000		97.76000		97.80000	97.80000			0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap			104.89000		104.89000		104.93000	104.93000			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			102.23000		102.23000		102.24000	102.24000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap			99.57000		99.57000		99.58000	99.58000			0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap			102.00000		102.00000		102.02000	102.02000			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			98.90000		98.90000		98.90000	98.90000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.31000		99.31000		99.32000	99.32000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.75000		99.75000		99.76000	99.76000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			101.91000		101.91000		101.93000	101.93000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap			102.91000		102.91000		102.93000	102.93000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap			98.99000		98.99000		99.02000	99.02000			0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap			102.63000		102.63000		102.71000	102.71000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			96.60000		96.60000		96.69000	96.69000			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 16/03/2021	Interest Rate Swap	95.87000	95.87000	95.87000	95.92000	95.92000				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	95.09000	95.09000	95.09000	95.13000	95.13000				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	95.31000	95.31000	95.31000	95.34000	95.34000				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	97.52000	97.52000	97.52000	97.56000	97.56000				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	97.67000	97.67000	97.67000	97.71000	97.71000				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	98.90000	98.90000	98.90000	98.94000	98.94000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	102.84000	102.84000	102.84000	102.88000	102.88000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	104.12000	104.12000	104.12000	104.17000	104.17000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	97.56000	97.56000	97.56000	97.63000	97.63000				0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap	103.61000	103.61000	103.61000	103.68000	103.68000				0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future	585.57300	585.57300	585.57300	585.44600	585.44600				0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future	596.01600	596.01600	596.01600	595.89200	595.89200				0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future	607.57500	607.57500	607.57500	607.44700	607.44700				0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future	681.70800	681.70800	681.70800	680.98800	680.98800				0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future	693.86500	693.86500	693.86500	693.13900	693.13900				0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	707.32200	707.32200	707.32200	706.58000	706.58000				0.00	0.00	0	0.00
ALBI	On 02/08/2018	Index Future	619.57100	619.57100	619.57100	619.11100	619.11100				0.00	0.00	0	864.00
ALBI	On 01/11/2018	Index Future	630.62000	630.62000	630.62000	630.15700	630.15700				0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future	642.85100	642.85100	642.85100	642.37700	642.37700				0.00	0.00	0	0.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	10.12830	10.12830	10.12830	10.22020	10.22020			11.82	0.00	2,532,075.00	250	12,355.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.24900	10.24900	10.24900	10.34390	10.34390			11.82	0.00	0.00	0	11,412.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future	10.38220	10.38220	10.38220	10.47920	10.47920			12.64	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.51050	10.51050	10.51050	10.61010	10.61010			13.19	0.00	0.00	0	4,929.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	10.59100	10.59100	10.59100	10.67430	10.67430			13.01	0.00	0.00	0	500.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.90460	13.90460	13.90460	14.02220	14.02220			14.08	0.00	1,807,598.00	130	1,215.00
CHF / R	On 14/12/2018	Foreign Exchange Future	14.17330	14.17330	14.17330	14.29570	14.29570			14.32	0.00	637,798.50	45	45.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.75980	14.75980	14.75980	14.88910	14.88910			15.02	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	2.05700	2.05700	2.05700	2.07940	2.07940			13.30	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.07560	2.07560	2.07560	2.09710	2.09710			13.58	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.11410	2.11410	2.11410	2.13480	2.13480			14.43	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.16590	2.16590	2.16590	2.17630	2.17630			13.49	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.20680	2.20680	2.20680	2.21740	2.21740			13.73	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.29480	2.29480	2.29480	2.30620	2.30620			15.24	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	10.77820		78.75209		10.79456	78.65356			0.00	0.00	0	9,466.00
ES33	On 01/11/2018	Bond Future	10.89021		76.36815		10.90702	76.26865			0.00	0.00	0	0.00
ES33	On 07/02/2019	Bond Future	11.01718		77.84907		11.03471	77.74730			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	10.97728		81.60984		10.98349	81.56701			0.00	0.00	0	7,957.00
ES42	On 01/11/2018	Bond Future	11.08538		78.80515		11.09170	78.76232			0.00	0.00	0	0.00
ES42	On 07/02/2019	Bond Future	11.20374		80.33307		11.21034	80.28915			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	615.20300		615.20300		614.72600	614.72600			0.00	0.00	0	475.00
GOVI	On 01/11/2018	GOVI	626.17300		626.17300		625.69500	625.69500			0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI	638.31800		638.31800		637.82700	637.82700			0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.74940		1.74940		1.76740	1.76740		15.78	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.77200		1.77200		1.79030	1.79030		15.53	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.81750		1.81750		1.83660	1.83660		15.90	0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future	130.73357		130.73357		130.79666	130.79666			0.00	0.00	0	864.00
I2025	On 01/11/2018	Bond Future	133.09463		133.09463		133.15932	133.15932			0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future	134.28674		134.28674		134.35344	134.35344			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	100.28097		100.28097		99.98266	99.98266			0.00	0.00	0	1,370.00
I2029	On 01/11/2018	Bond Future	101.04247		101.04247		100.73911	100.73911			0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future	103.02061		103.02061		102.71187	102.71187			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	102.48540		102.48540		102.47225	102.47225			0.00	0.00	0	11,819.00
I2033	On 01/11/2018	Bond Future	103.21522		103.21522		103.20223	103.20223			0.00	0.00	0	0.00
I2033	On 07/02/2019	Bond Future	105.23592		105.23592		105.22322	105.22322			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	122.18003		122.18003		121.88131	121.88131			0.00	0.00	0	9,150.00

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 01/11/2018	Bond Future		124.38659	124.38659		124.08287	124.08287			0.00	0.00	0	280.00
I2038	On 07/02/2019	Bond Future		125.23143	125.23143		124.92259	124.92259			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		116.17503	116.17503		116.94262	116.94262			0.00	0.00	0	11,876.00
I2046	On 01/11/2018	Bond Future		116.62388	116.62388		117.40574	117.40574			0.00	0.00	0	140.00
I2046	On 07/02/2019	Bond Future		118.90704	118.90704		119.70473	119.70473			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		121.11454	121.11454		121.22793	121.22793			0.00	0.00	0	9,701.00
I2050	On 01/11/2018	Bond Future		123.30184	123.30184		123.41771	123.41771			0.00	0.00	0	135.00
I2050	On 07/02/2019	Bond Future		123.94422	123.94422		124.06298	124.06298			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		250.85400	250.85400		250.84800	250.84800			0.00	0.00	0	852.00
IGOV	On 01/11/2018	Index Future		255.38400	255.38400		255.37900	255.37900			0.00	0.00	0	227.00
IGOV	On 07/02/2019	Index Future		260.38400	260.38400		260.38100	260.38100			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		0.13440	0.13440		0.13610	0.13610			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future		0.13350	0.13350		0.13580	0.13580			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.13290	0.13290		0.13460	0.13460			0.00	0.00	0	1,093.00
NOK/R	On 17/09/2018	Foreign Exchange Future		1.70850	1.70850		1.71180	1.71180		12.85	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future		1.73370	1.73370		1.73730	1.73730		13.24	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.78670	1.78670		1.79060	1.79060		14.81	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future		9.29970	9.29970		9.35820	9.35820		13.36	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future		9.40880	9.40880		9.46920	9.46920		13.45	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		9.64550	9.64550		9.71110	9.71110		14.63	0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future		1.32170	1.32170		1.32830	1.32830			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future		1.33310	1.33310		1.33870	1.33870			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future		1.35230	1.35230		1.35820	1.35820			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future		1.32610	1.32610		1.32560	1.32560			0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future		1.17640	1.17640		1.17060	1.17060			0.00	52,938.00	45	230.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future		8.02740	8.02740	0.12288	7.94340	7.94340		17.24	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 02/08/2018	Bond Future			8.73983		111.62558		8.75576	111.52620		8.17	0.00	481,106,249.80	4,310	108,197.00
R186	On 02/08/2018	Bond Future	7.50	Call	0.24000		0.00024		0.26000	0.00026	0.240	7.52	0.00	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.25	Call	112.19000		0.11219		109.70000	0.10970	112.190	7.70	0.10	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.75	Call	1,039.44000		1.03944		1,006.90000	1.00690	1,039.440	8.17	0.51	0.00	0	2,500.00
R186	On 02/08/2018	Bond Future	8.90	Put	598.59000		0.59859		0.00000	0.00000	598.590	8.30	0.34	96,157,848.99	2,500	2,500.00
R186	On 02/08/2018	Bond Future	9.04	Put	359.83000		0.35983		398.18000	0.39818	359.830	8.44	0.23	65,166,207.77	2,500	0.00
R186	On 01/11/2018	Bond Future			8.80699		113.61615		8.82346	113.51615		7.93	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	314.00000		0.31400		304.77000	0.30477	314.000	7.15	0.14	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	1,076.80000		1.07680		1,050.60000	1.05060	1,076.800	7.51	0.34	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,214.16000		1.21416		1,256.69000	1.25669	1,214.160	8.04	0.34	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			8.88245		110.51428		8.89982	110.41196		8.20	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			298.73868		298.73868		298.13955	298.13955			0.00	0.00	0	2,350.00
R197	On 01/11/2018	Bond Future			304.13391		304.13391		303.52513	303.52513			0.00	0.00	0	0.00
R197	On 07/02/2019	Bond Future			302.73166		302.73166		302.11246	302.11246			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			233.48386		233.48386		233.45415	233.45415			0.00	0.00	0	22,040.00
R202	On 01/11/2018	Bond Future			237.70069		237.70069		237.67108	237.67108			0.00	0.00	0	0.00
R202	On 07/02/2019	Bond Future			238.44688		238.44688		238.41818	238.41818			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			8.13742		101.90771		8.14317	101.88633		4.24	0.00	0.00	0	41,874.00
R2023	On 01/11/2018	Bond Future			8.20259		99.79903		8.20845	99.77829		4.27	0.00	0.00	0	0.00
R2023	On 07/02/2019	Bond Future			8.28037		101.73438		8.28680	101.71289		4.22	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			9.13574		92.17481		9.15674	92.03556		11.08	0.00	0.00	0	50,452.00
R2030	On 02/08/2018	Bond Future	8.51	Call	57.73000		0.05773		55.32000	0.05532	57.730	10.09	0.05	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	498.20000		0.49820		474.48000	0.47448	498.200	10.64	0.30	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	329.19000		0.32919		372.98000	0.37298	329.190	11.40	0.20	0.00	0	7,850.00
R2030	On 01/11/2018	Bond Future			9.19919		93.81846		9.22080	93.67763		10.84	0.00	0.00	0	0.00
R2030	On 07/02/2019	Bond Future			9.27041		91.62837		9.29293	91.48450		11.35	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			9.31514		94.75416		9.33103	94.63992		11.91	0.00	0.00	0	36,365.00
R2032	On 01/11/2018	Bond Future			9.38214		92.28891		9.39844	92.17357		12.17	0.00	0.00	0	0.00
R2032	On 07/02/2019	Bond Future			9.45611		94.07849		9.47307	93.96054		12.25	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		9.45980	99.00218		9.47062	98.91584		12.63	0.00	0.00	0	68,489.00
R2035	On 01/11/2018	Bond Future		9.52729	96.27174		9.53833	96.18489		12.96	0.00	0.00	0	0.00
R2035	On 07/02/2019	Bond Future		9.60305	98.13876		9.61455	98.04975		13.07	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		9.52540	91.32130		9.53625	91.23423		13.85	0.00	0.00	0	56,287.00
R2037	On 01/11/2018	Bond Future		9.58785	92.94971		9.59892	92.86199		13.58	0.00	0.00	0	0.00
R2037	On 07/02/2019	Bond Future		9.65742	90.49223		9.66892	90.40240		14.36	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		6.59095	101.50718		6.59897	101.50422		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		9.59023	94.83569		9.60108	94.74195		14.32	0.00	0.00	0	22,929.00
R2040	On 01/11/2018	Bond Future		9.65215	96.52675		9.66321	96.43234		14.06	0.00	0.00	0	0.00
R2040	On 01/11/2018	Bond Future	8.50	Call	197.43000	0.19743	194.67000	0.19467	197.430	12.14	0.07	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	1,079.55000	1.07955	1,064.66000	1.06466	1,079.550	12.85	0.26	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	1,363.53000	1.36353	1,345.33000	1.34533	1,363.530	13.10	0.31	0.00	0	3,540.00
R2040	On 01/11/2018	Bond Future	9.80	Call	3,750.87000	3.75087	3,709.13000	3.70913	3,750.870	14.13	0.58	0.00	0	3,540.00
R2040	On 07/02/2019	Bond Future		9.72105	93.88808		9.73253	93.79143		14.92	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		9.61952	91.94851		9.62025	91.94209		15.04	0.00	3,585,991.89	39	36,268.00
R2044	On 01/11/2018	Bond Future		9.67923	93.58810		9.67987	93.58254		14.78	0.00	0.00	0	0.00
R2044	On 07/02/2019	Bond Future		9.74556	91.01762		9.74626	91.01162		15.69	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		9.61304	95.37408		9.61369	95.36820		14.86	0.00	0.00	0	103,131.00
R2048	On 01/11/2018	Bond Future		9.67406	92.64234		9.67463	92.63725		15.31	0.00	0.00	0	0.00
R2048	On 07/02/2019	Bond Future		9.74211	94.43886		9.74273	94.43340		15.51	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		7.43044	100.20415		7.43634	100.19625		0.84	0.00	0.00	0	21,440.00
R207	On 01/11/2018	Bond Future		7.46375	101.99105		7.47001	101.98405		0.75	0.00	0.00	0	0.00
R207	On 07/02/2019	Bond Future		7.51053	100.32394		7.51913	100.31641		0.79	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			7.72583		100.06904		7.73158	100.05569		2.00	0.00	0.00	0	29,288.00
R208	On 01/11/2018	Bond Future			7.78335		98.45404		7.78928	98.44147		2.09	0.00	0.00	0	0.00
R208	On 07/02/2019	Bond Future			7.85468		100.36324		7.86162	100.35005		2.13	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
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			9.43295		75.07857		9.44874	74.97190		14.29	0.00	0.00	0	125,373.00
R209	On 02/08/2018	Bond Future	8.46	Call	5.58000		0.00558		5.76000	0.00576	5.580	12.93	0.01	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	7.10000		0.00710		7.29000	0.00729	7.100	12.93	0.01	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	4,329.16000		4.32916		4,434.97000	4.43497	4,329.160	13.07	0.93	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	168.43000		0.16843		165.27000	0.16527	168.430	13.29	0.12	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	2,081.14000		2.08114		2,173.41000	2.17341	2,081.140	13.82	0.69	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	1,186.77000		1.18677		1,261.11000	1.26111	1,186.770	14.18	0.49	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	2,100.03000		2.10003		2,044.97000	2.04497	2,100.030	14.55	0.70	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	78.47000		0.07847		91.54000	0.09154	78.470	15.78	0.06	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	3.41000		0.00341		4.45000	0.00445	3.410	16.40	0.00	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.49237		73.26966		9.50850	73.16194		14.66	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	8.89	Call	804.10000		0.80410		785.14000	0.78514	804.100	13.55	0.25	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.64	Call	2,983.42000		2.98342		2,931.57000	2.93157	2,983.420	14.87	0.58	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.98	Put	1,260.49000		1.26049		1,301.93000	1.30193	1,260.490	15.51	0.29	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	1,226.25000		1.22625		1,266.92000	1.26692	1,226.250	15.55	0.29	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.55744		74.69051		9.57414	74.58034		14.83	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			186.91191		186.91191		186.88873	186.88873			0.00	0.00	0	2,179.00
R210	On 01/11/2018	Bond Future			187.78747		187.78747		187.76456	187.76456			0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future			191.46366		191.46366		191.44136	191.44136			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			153.34627		153.34627		153.37975	153.37975			0.00	0.00	0	4,777.00
R212	On 01/11/2018	Bond Future			156.11568		156.11568		156.15029	156.15029			0.00	0.00	0	0.00
R212	On 07/02/2019	Bond Future			157.01820		157.01820		157.05438	157.05438			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			9.21894		86.72110		9.23984	86.58509		11.62	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		9.28409	84.72152		9.30556	84.58396		11.89	0.00	0.00	0	0.00
R213	On 07/02/2019	Bond Future		9.35748	86.36452		9.37981	86.22398		11.93	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 02/08/2018	Bond Future		9.57273	74.61021		9.57841	74.57006		15.23	0.00	0.00	0	32,496.00
R214	On 01/11/2018	Bond Future		9.63281	72.64795		9.63855	72.60781		15.63	0.00	0.00	0	0.00
R214	On 07/02/2019	Bond Future		9.69976	74.05680		9.70573	74.01555		15.79	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		10.06120	10.06120		10.15850	10.15850		13.10	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future		10.19690	10.19690		10.29660	10.29660		13.21	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future		10.47630	10.47630		10.58190	10.58190		14.02	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future		2.88930	2.88930		2.87160	2.87160		18.58	0.00	0.00	0	12,775.00
TRY / R	On 14/12/2018	Foreign Exchange Future		2.81100	2.81100		2.79100	2.79100		18.59	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future		2.65060	2.65060		2.63300	2.63300		17.58	0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future		1.33230	1.33230		1.33980	1.33980			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future		1.28440	1.28440		1.29120	1.29120			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future		1.20140	1.20140		1.20710	1.20710			0.00	0.00	0	0.00

Total for Derivatives : **1,920,199,067.65** **112,686** **5 628 192.00**

Grand Total: **1,920,199,067.65** **112,686** **5 628 192.00**