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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/07/2018

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 06/07/2018	Any day expiry		13.50630	13.50630		13.59320	13.59320		11.39	0.00	274,180,485.00	20,300	0.00
\$ / R	On 12/07/2018	Any day expiry		13.51540	13.51540		13.59330	13.59330		15.43	0.00	0.00	0	142.00
\$ / R	On 16/07/2018	Any day expiry		13.52240	13.52240		13.60030	13.60030		15.29	0.00	0.00	0	34.00
\$ / R	On 20/07/2018	Any day expiry		13.52940	13.52940		13.60720	13.60720		16.04	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry		13.53630	13.53630		13.61410	13.61410		15.64	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	929.33650	0.92934	859.46600	0.85947	929.336	19.04	0.94	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	0.51730	0.00052	0.70350	0.00070	0.517	25.72	0.00	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry		13.53810	13.53810		13.61580	13.61580		15.67	0.00	0.00	0	70.00
\$ / R	On 25/07/2018	Any day expiry	13.50	Put	172.47970	0.17248	143.96800	0.14397	172.480	15.52	0.46	0.00	0	40,000.00
\$ / R	On 27/07/2018	Any day expiry		13.54150	13.54150		13.61930	13.61930		15.72	0.00	0.00	0	920.00
\$ / R	On 31/07/2018	Any day expiry		13.54850	13.54850		13.62620	13.62620		15.47	0.00	0.00	0	1,867.00
\$ / R	On 31/07/2018	Any day expiry	13.00	Put	33.28620	0.03329	27.36320	0.02736	33.286	14.23	0.13	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	13.50	Call	241.91360	0.24191	293.18610	0.29319	241.914	15.35	0.54	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	381.36290	0.38136	336.99010	0.33699	381.363	16.42	0.66	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	1.30540	0.00131	1.94970	0.00195	1.305	22.83	0.01	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	0.59720	0.00060	0.72750	0.00073	0.597	24.85	0.00	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 02/08/2018	Any day expiry		13.55190	13.55190		13.62960	13.62960		15.51	0.00	0.00	0	55.00
\$ / R	On 07/08/2018	Any day expiry		13.56060	13.56060		13.63820	13.63820		15.35	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	5.60190	0.00560	4.72260	0.00472	5.602	16.36	0.02	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	442.71680	0.44272	398.03560	0.39804	442.717	16.47	0.66	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	1.05620	0.00106	1.56400	0.00156	1.056	22.16	0.00	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry		13.57110	13.57110		13.64870	13.64870		15.28	0.00	0.00	0	70.00
\$ / R	On 15/08/2018	Any day expiry		13.57460	13.57460		13.65220	13.65220		15.35	0.00	0.00	0	5,470.00
\$ / R	On 20/08/2018	Any day expiry		13.58340	13.58340		13.66100	13.66100		15.43	0.00	0.00	0	600.00
\$ / R	On 31/08/2018	Any day expiry		13.60270	13.60270		13.68030	13.68030		15.48	0.00	0.00	0	3,547.00
\$ / R	On 31/08/2018	Any day expiry	13.00	Put	90.05010	0.09005	78.57220	0.07857	90.050	14.43	0.20	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.65	Call	309.47270	0.30947	353.74710	0.35375	309.473	15.62	0.49	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	451.47100	0.45147	411.57690	0.41158	451.471	16.06	0.58	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	8.74440	0.00874	12.19860	0.01220	8.744	20.57	0.02	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	4.54690	0.00455	5.79280	0.00579	4.547	21.80	0.01	0.00	0	500.00
\$ / R	On 03/09/2018	Any day expiry		13.60800	13.60800		13.68550	13.68550		15.35	0.00	0.00	0	197.00
\$ / R	On 13/09/2018	Any day expiry		13.62550	13.62550		13.70320	13.70320		15.56	0.00	0.00	0	0.00
\$ / R	On 13/09/2018	Any day expiry	13.30	Put	209.95470	0.20995	189.24150	0.18924	209.955	14.94	0.34	0.00	0	747.00
\$ / R	On 17/09/2018	Foreign Exchange Future		13.63260	13.63260		13.71030	13.71030		15.52	0.00	190,283,830.80	13,958	556,605.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	4.14790	0.00415	4.20710	0.00421	4.148	17.14	0.01	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	4.26920	0.00427	4.32560	0.00433	4.269	17.05	0.01	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	4.93650	0.00494	4.97610	0.00498	4.936	16.62	0.01	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	6.16460	0.00616	6.16350	0.00616	6.165	15.97	0.02	0.00	0	93,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	7.17070	0.00717	7.12870	0.00713	7.171	15.54	0.02	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	7.74180	0.00774	7.67360	0.00767	7.742	15.32	0.02	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	9.04260	0.00904	8.90940	0.00891	9.043	14.89	0.03	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Put	13.51490	0.01351	13.10250	0.01310	13.515	13.81	0.04	0.00	0	40,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	1,396.11490	1.39611	1,473.40250	1.47340	1,396.115	13.81	0.96	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	14.68330	0.01468	14.18610	0.01419	14.683	13.60	0.04	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	19.56930	0.01957	17.09430	0.01709	19.569	13.68	0.05	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	1,161.85780	1.16186	1,235.99820	1.23600	1,161.858	13.81	0.92	0.00	0	4,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	29.25780	0.02926	25.69820	0.02570	29.258	13.81	0.08	0.00	0	34,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.58	Put	37.57200	0.03757	33.11900	0.03312	37.572	13.89	0.09	0.00	0	8,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	41.12160	0.04112	36.29640	0.03630	41.122	13.93	0.10	0.00	0	13,231.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	46.24690	0.04625	40.89330	0.04089	46.247	13.97	0.11	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	927.15290	0.92715	997.67930	0.99768	927.153	14.10	0.86	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	902.46790	0.90247	972.48390	0.97248	902.468	14.13	0.85	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	79.42920	0.07943	70.84500	0.07085	79.429	14.18	0.17	0.00	0	3,750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Put	114.38140	0.11438	102.09970	0.10210	114.381	14.38	0.22	0.00	0	10,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	746.98140	0.74698	812.39970	0.81240	746.981	14.38	0.78	0.00	0	30,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Put	177.57540	0.17758	159.78940	0.15979	177.575	14.73	0.30	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	610.17540	0.61018	670.08940	0.67009	610.175	14.73	0.70	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.22	Put	184.89130	0.18489	166.50970	0.16651	184.891	14.76	0.31	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	578.81150	0.57881	637.22450	0.63722	578.812	14.82	0.68	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	196.21150	0.19621	176.92450	0.17692	196.212	14.82	0.32	0.00	0	74,064.00

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	13.50	Call	439.24950	0.43925	489.65970	0.48966	439.249	15.26	0.57	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Put	358.72230	0.35872	328.11420	0.32811	358.722	15.43	0.47	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Call	391.32230	0.39132	438.41420	0.43841	391.322	15.43	0.53	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	368.98730	0.36899	414.41760	0.41442	368.987	15.52	0.51	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Put	615.53470	0.61553	571.06660	0.57107	615.535	16.46	0.63	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Call	78.65300	0.07865	92.09570	0.09210	78.653	18.95	0.14	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	24.05760	0.02406	29.78590	0.02979	24.058	20.65	0.05	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	22.14000	0.02214	27.51720	0.02752	22.140	20.77	0.04	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	19.67790	0.01968	24.59290	0.02459	19.678	20.94	0.04	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	16.51960	0.01652	20.81860	0.02082	16.520	21.20	0.03	0.00	0	73,314.00
\$ / R	On 25/09/2018	Any day expiry			13.64660	13.64660	13.72450	13.72450		15.54	0.00	0.00	0	0.00
\$ / R	On 28/09/2018	Any day expiry			13.65190	13.65190	13.72980	13.72980		15.59	0.00	0.00	0	4,280.00
\$ / R	On 28/09/2018	Any day expiry	13.00	Put	131.09840	0.13110	118.04990	0.11805	131.098	14.48	0.23	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.78	Call	356.79590	0.35680	397.69970	0.39770	356.796	15.92	0.47	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	497.55810	0.49756	459.97440	0.45997	497.558	15.97	0.54	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	26.63340	0.02663	31.95210	0.03195	26.633	21.17	0.05	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	12.89830	0.01290	16.44650	0.01645	12.898	21.52	0.03	0.00	0	500.00
\$ / R	On 02/10/2018	Any day expiry			13.65900	13.65900	13.73690	13.73690		15.55	0.00	0.00	0	55.00
\$ / R	On 25/10/2018	Any day expiry			13.69930	13.69930	13.77740	13.77740		15.65	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			13.70630	13.70630	13.78440	13.78440		15.61	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			13.70980	13.70980	13.78790	13.78790		15.63	0.00	0.00	0	3,608.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	170.26480	0.17026	156.41770	0.15642	170.265	14.47	0.25	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	538.77530	0.53878	502.90260	0.50290	538.775	15.85	0.51	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	401.08650	0.40109	440.07280	0.44007	401.087	16.14	0.45	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	46.85970	0.04686	53.64650	0.05365	46.860	20.95	0.07	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	29.08380	0.02908	34.38390	0.03438	29.084	21.64	0.04	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			13.71160	13.71160	13.78970	13.78970		15.64	0.00	0.00	0	55.00
\$ / R	On 05/11/2018	Any day expiry			13.71860	13.71860	13.79670	13.79670		15.61	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	23.33690	0.02334	22.32380	0.02232	23.337	14.99	0.05	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	580.87110	0.58087	543.75660	0.54376	580.871	15.95	0.53	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	38.92880	0.03893	44.91340	0.04491	38.929	21.35	0.06	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			13.73260	13.73260	13.81070	13.81070		15.69	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			13.73790	13.73790	13.81600	13.81600		15.71	0.00	0.00	0	700.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	4.76810	0.00477	4.56140	0.00456	4.768	17.20	0.01	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	19.35040	0.01935	17.99080	0.01799	19.350	15.48	0.04	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	783.67590	0.78368	841.81660	0.84182	783.676	14.83	0.68	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			13.76250	13.76250	13.84050	13.84050		15.67	0.00	0.00	0	3,363.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	201.17360	0.20117	186.64860	0.18665	201.174	14.51	0.25	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	568.83460	0.56883	534.95870	0.53496	568.835	15.77	0.49	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	429.93600	0.42994	467.34590	0.46735	429.936	16.32	0.43	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	63.99010	0.06399	71.28290	0.07128	63.990	20.85	0.08	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	45.27810	0.04528	50.94210	0.05094	45.278	22.01	0.06	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			13.78170	13.78170	13.85980	13.85980		15.72	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	493.47220	0.49347	463.69160	0.46369	493.472	15.47	0.44	0.00	0	20,000.00

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\$ / R	On 11/12/2018	Any day expiry	15.69	Call	144.44670	0.14445	159.89630	0.15990	144.447	19.09	0.17	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			13.78700	13.78700	13.86510	13.86510		15.72	0.00	59,904,515.00	4,345	71,904.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	23.06090	0.02306	21.83400	0.02183	23.061	14.99	0.04	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	27.73800	0.02774	26.23890	0.02624	27.738	14.85	0.05	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	35.47900	0.03548	33.52090	0.03352	35.479	14.65	0.06	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	41.65280	0.04165	39.32520	0.03933	41.653	14.52	0.07	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	42.99690	0.04300	40.58750	0.04059	42.997	14.50	0.07	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	48.76020	0.04876	46.00060	0.04600	48.760	14.39	0.08	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	56.91270	0.05691	53.65610	0.05366	56.913	14.26	0.09	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	61.41950	0.06142	57.88660	0.05789	61.419	14.19	0.10	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	74.62530	0.07463	70.27430	0.07027	74.625	14.02	0.11	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	93.24730	0.09325	85.77960	0.08578	93.247	14.08	0.14	0.00	0	26,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	1,380.24730	1.38025	1,450.87960	1.45088	1,380.247	14.08	0.86	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	118.20660	0.11821	109.09570	0.10910	118.207	14.20	0.16	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	128.96030	0.12896	119.16680	0.11917	128.960	14.24	0.18	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	145.14060	0.14514	134.34650	0.13435	145.141	14.30	0.19	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	214.22630	0.21423	199.43670	0.19944	214.226	14.52	0.26	0.00	0	190,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	1,001.22630	1.00123	1,064.53670	1.06454	1,001.226	14.52	0.74	0.00	0	7,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	247.02640	0.24703	230.47640	0.23048	247.026	14.61	0.28	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	872.20490	0.87220	930.63350	0.93063	872.205	14.76	0.69	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	293.23610	0.29324	273.13370	0.27313	293.236	14.80	0.32	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	842.52010	0.84252	899.87520	0.89988	842.520	14.84	0.67	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	305.52010	0.30552	284.77520	0.28478	305.520	14.84	0.33	0.00	0	7,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	394.83150	0.39483	369.67260	0.36967	394.832	15.16	0.38	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	419.13940	0.41914	392.86200	0.39286	419.139	15.24	0.40	0.00	0	26,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	706.13940	0.70614	757.96200	0.75796	706.139	15.24	0.60	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	524.00580	0.52401	493.23510	0.49324	524.006	15.56	0.46	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.71	Put	529.56320	0.52956	498.56530	0.49857	529.563	15.58	0.46	0.00	0	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	576.25900	0.57626	621.80320	0.62180	576.259	15.69	0.52	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Put	569.25900	0.56926	536.70320	0.53670	569.259	15.69	0.48	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	575.04130	0.57504	542.26420	0.54226	575.041	15.71	0.48	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	567.85530	0.56786	612.95720	0.61296	567.855	15.72	0.52	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	509.91940	0.50992	551.17140	0.55117	509.919	16.00	0.48	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	491.93170	0.49193	532.09070	0.53209	491.932	16.10	0.46	0.00	0	16,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	448.08580	0.44809	485.48520	0.48549	448.086	16.34	0.43	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	388.28540	0.38829	421.66400	0.42166	388.285	16.72	0.39	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.38	Call	374.67610	0.37468	407.09770	0.40710	374.676	16.82	0.37	0.00	0	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	359.00820	0.35901	390.30540	0.39031	359.008	16.93	0.36	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	320.51220	0.32051	349.04140	0.34904	320.512	17.23	0.33	0.00	0	18,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	318.25870	0.31826	346.62810	0.34663	318.259	17.25	0.33	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	316.01920	0.31602	344.23270	0.34423	316.019	17.27	0.32	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	298.72320	0.29872	325.70160	0.32570	298.723	17.42	0.31	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	288.44040	0.28844	314.67190	0.31467	288.440	17.51	0.30	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	270.89940	0.27090	295.83530	0.29584	270.899	17.68	0.29	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	242.57510	0.24258	265.35490	0.26535	242.575	17.98	0.26	35,805,196.00	10,000	16,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	240.92000	0.24092	263.56980	0.26357	240.920	18.00	0.26	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	228.11910	0.22812	249.76690	0.24977	228.119	18.15	0.25	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	219.02900	0.21903	239.95150	0.23995	219.029	18.26	0.24	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	172.98870	0.17299	190.77770	0.19078	172.989	18.76	0.19	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	170.52940	0.17053	188.10730	0.18811	170.529	18.79	0.19	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	147.90140	0.14790	163.53010	0.16353	147.901	19.09	0.17	0.00	0	11,380.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	119.90120	0.11990	133.00100	0.13300	119.901	19.52	0.14	38,536,851.20	20,000	0.00
\$ / R	On 21/12/2018	Any day expiry			13.79930	13.79930	13.87740	13.87740		15.70	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	291.50140	0.29150	271.03380	0.27103	291.501	14.76	0.31	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	332.97730	0.33298	310.51370	0.31051	332.977	14.92	0.34	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	321.61160	0.32161	349.66220	0.34966	321.612	17.29	0.32	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	302.43160	0.30243	329.09030	0.32909	302.432	17.46	0.31	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			13.81680	13.81680	13.89490	13.89490		15.63	0.00	0.00	0	2,078.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	227.29540	0.22730	212.56540	0.21257	227.295	14.47	0.26	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	592.65820	0.59266	560.35400	0.56035	592.658	15.63	0.47	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	457.94840	0.45795	494.40760	0.49441	457.948	16.38	0.42	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	81.24900	0.08125	88.46080	0.08846	81.249	20.78	0.09	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	60.51310	0.06051	65.86940	0.06587	60.513	22.05	0.07	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			13.82030	13.82030	13.89840	13.89840		15.63	0.00	0.00	0	55.00
\$ / R	On 30/01/2019	Any day expiry			13.86900	13.86900	13.94720	13.94720		15.72	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			13.87080	13.87080	13.94900	13.94900		15.72	0.00	0.00	0	1,225.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	253.22980	0.25323	237.42900	0.23743	253.230	14.54	0.26	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	482.14070	0.48214	516.63470	0.51663	482.141	16.61	0.41	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			13.89330	13.89330	13.97160	13.97160		15.81	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			13.91930	13.91930	13.99770	13.99770		15.81	0.00	0.00	0	4,725.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	274.74970	0.27475	257.79340	0.25779	274.750	14.59	0.26	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	503.75130	0.50375	536.65110	0.53665	503.751	16.79	0.40	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.95050	13.95050	14.02900	14.02900		15.87	0.00	0.00	0	5,932.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	5.45910	0.00546	5.42530	0.00543	5.459	15.53	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	42.45300	0.04245	37.02370	0.03702	42.453	13.71	0.06	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.06	Put	76.08880	0.07609	68.41800	0.06842	76.089	13.92	0.10	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	144.28430	0.14428	133.42010	0.13342	144.284	14.19	0.16	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.45	Call	969.13440	0.96913	1,019.96360	1.01996	969.134	15.12	0.64	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	473.40930	0.47341	445.56550	0.44557	473.409	15.14	0.36	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	622.77500	0.62278	589.93460	0.58993	622.775	15.57	0.43	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	684.72600	0.68473	650.04240	0.65004	684.726	15.74	0.45	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	610.17560	0.61018	646.56470	0.64656	610.176	16.41	0.46	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	553.72490	0.55372	587.32760	0.58733	553.725	16.69	0.42	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.96	Call	430.46960	0.43047	457.02330	0.45702	430.470	17.46	0.34	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	335.32360	0.33532	357.85170	0.35785	335.324	18.22	0.28	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	319.57130	0.31957	341.16570	0.34117	319.571	18.33	0.27	0.00	0	721.00
\$ / R	On 27/03/2019	Any day expiry			13.96610	13.96610	14.04470	14.04470		15.89	0.00	0.00	0	4,414.00
\$ / R	On 29/03/2019	Any day expiry			13.96960	13.96960	14.04810	14.04810		15.89	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 29/03/2019	Any day expiry	13.00	Put	295.64320	0.29564	277.61930	0.27762	295.643	14.65	0.26	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	523.94060	0.52394	555.01760	0.55502	523.941	16.98	0.40	0.00	0	500.00
\$ / R	On 02/04/2019	Any day expiry			13.97660	13.97660	14.05510	14.05510		15.95	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			14.02520	14.02520	14.10440	14.10440		16.01	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	316.39690	0.31640	296.93040	0.29693	316.397	14.70	0.26	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,050.04460	1.05004	1,100.61690	1.10062	1,050.045	15.18	0.64	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	542.94940	0.54295	572.27460	0.57227	542.949	17.16	0.39	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry			14.07920	14.07920	14.15930	14.15930		16.07	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	335.39920	0.33540	314.99690	0.31500	335.399	14.75	0.26	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	560.04880	0.56005	587.95760	0.58796	560.049	17.34	0.38	0.00	0	500.00
\$ / R	On 03/06/2019	Any day expiry			14.08440	14.08440	14.16460	14.16460		16.05	0.00	0.00	0	54,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.10360	14.10360	14.18400	14.18400		16.05	0.00	0.00	0	14,910.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	9.36430	0.00936	9.48810	0.00949	9.364	13.40	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	132.43250	0.13243	119.29260	0.11929	132.433	13.65	0.13	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	263.86530	0.26387	244.17860	0.24418	263.865	14.57	0.22	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	336.11370	0.33611	315.92390	0.31592	336.114	14.75	0.26	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	431.31710	0.43132	407.70400	0.40770	431.317	14.94	0.31	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	715.84370	0.71584	680.14280	0.68014	715.844	15.67	0.42	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	743.82850	0.74383	707.35040	0.70735	743.829	15.74	0.43	0.00	0	12,450.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	706.59580	0.70660	740.59140	0.74059	706.596	16.70	0.45	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	635.59330	0.63559	666.31820	0.66632	635.593	17.03	0.41	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	467.03580	0.46704	490.01370	0.49001	467.036	18.06	0.32	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	453.06500	0.45306	476.02360	0.47602	453.065	18.14	0.31	0.00	0	12,450.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	419.29170	0.41929	440.54180	0.44054	419.292	18.34	0.29	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	398.39610	0.39840	418.57340	0.41857	398.396	18.48	0.28	0.00	0	911.00
\$ / R	On 28/06/2019	Any day expiry			14.12790	14.12790	14.20880	14.20880		16.11	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	351.05000	0.35105	329.77190	0.32977	351.050	14.79	0.26	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	572.67570	0.57268	599.52330	0.59952	572.676	17.49	0.37	0.00	0	500.00
\$ / R	On 01/07/2019	Any day expiry			14.13320	14.13320	14.21410	14.21410		16.10	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.13660	14.13660	14.21770	14.21770		16.10	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	529.67580	0.52968	501.68560	0.50169	529.676	15.13	0.34	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	347.47480	0.34747	364.36420	0.36436	347.475	19.01	0.24	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.18830	14.18830	14.27030	14.27030		16.23	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	369.39410	0.36939	347.73620	0.34774	369.394	14.87	0.26	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	597.15760	0.59716	624.01430	0.62401	597.158	17.71	0.37	0.00	0	500.00
\$ / R	On 01/08/2019	Any day expiry			14.19010	14.19010	14.27220	14.27220		16.23	0.00	0.00	0	55.00
\$ / R	On 30/08/2019	Any day expiry			14.24460	14.24460	14.32770	14.32770		16.36	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	384.78900	0.38479	363.08100	0.36308	384.789	14.93	0.26	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	615.08290	0.61508	641.51520	0.64152	615.083	17.96	0.36	0.00	0	500.00
\$ / R	On 02/09/2019	Any day expiry			14.25020	14.25020	14.33340	14.33340		16.35	0.00	0.00	0	55.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.27650	14.27650	14.36020	14.36020		16.43	0.00	0.00	0	0.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	20.00190	0.02000	18.89550	0.01890	20.002	13.60	0.02	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	222.39490	0.22239	203.71140	0.20371	222.395	14.12	0.17	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	572.09490	0.57209	596.41870	0.59642	572.095	18.36	0.34	0.00	0	1,000.00

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 30/09/2019	Any day expiry			14.30280	14.30280		14.38700	14.38700		16.46	0.00	0.00	0	0.00
\$ / R	13.00	Put	On 30/09/2019	Any day expiry	399.41670	0.39942	376.26090	0.37626	399.417	14.99	0.26	0.00	0	500.00			
\$ / R	15.68	Call	On 30/09/2019	Any day expiry	637.57070	0.63757	663.66190	0.66366	637.571	18.14	0.36	0.00	0	500.00			
\$ / R			On 02/10/2019	Any day expiry	14.30650	14.30650	14.39080	14.39080		16.47	0.00	0.00	0	55.00			
\$ / R			On 31/10/2019	Any day expiry	14.36100	14.36100	14.44620	14.44620		16.56	0.00	0.00	0	55.00			
\$ / R	13.00	Put	On 31/10/2019	Any day expiry	413.05980	0.41306	389.38870	0.38939	413.060	15.04	0.25	0.00	0	500.00			
\$ / R	15.87	Call	On 31/10/2019	Any day expiry	653.57330	0.65357	679.84300	0.67984	653.573	18.34	0.36	0.00	0	500.00			
\$ / R			On 29/11/2019	Any day expiry	14.41540	14.41540	14.50170	14.50170		16.65	0.00	0.00	0	0.00			
\$ / R	13.00	Put	On 29/11/2019	Any day expiry	424.72760	0.42473	398.69190	0.39869	424.728	15.07	0.25	0.00	0	500.00			
\$ / R	16.03	Call	On 29/11/2019	Any day expiry	671.23990	0.67124	697.54720	0.69755	671.240	18.49	0.35	0.00	0	500.00			
\$ / R			On 02/12/2019	Any day expiry	14.42100	14.42100	14.50740	14.50740		16.65	0.00	0.00	0	55.00			
\$ / R			On 13/12/2019	Foreign Exchange Future	14.44170	14.44170	14.52850	14.52850		16.71	0.00	0.00	0	0.00			
\$ / R	20.00	Call	On 13/12/2019	Foreign Exchange Future	234.37740	0.23438	246.39770	0.24640	234.377	22.03	0.14	0.00	0	2,000.00			
\$ / R			On 31/12/2019	Any day expiry	14.47550	14.47550	14.56290	14.56290		16.78	0.00	0.00	0	0.00			
\$ / R	13.00	Put	On 31/12/2019	Any day expiry	433.79820	0.43380	408.70530	0.40871	433.798	15.05	0.25	0.00	0	500.00			
\$ / R	16.21	Call	On 31/12/2019	Any day expiry	689.28360	0.68928	715.25700	0.71526	689.284	18.64	0.35	0.00	0	500.00			
\$ / R			On 02/01/2020	Any day expiry	14.47920	14.47920	14.56670	14.56670		16.78	0.00	0.00	0	55.00			
\$ / R			On 31/01/2020	Any day expiry	14.53370	14.53370	14.62220	14.62220		16.85	0.00	0.00	0	55.00			
\$ / R			On 02/03/2020	Any day expiry	14.59190	14.59190	14.68140	14.68140		16.90	0.00	0.00	0	55.00			
\$ / R			On 02/04/2020	Any day expiry	14.65010	14.65010	14.74070	14.74070		16.95	0.00	0.00	0	55.00			
\$ / R			On 29/04/2020	Any day expiry	14.70070	14.70070	14.79230	14.79230		16.99	0.00	0.00	0	55.00			
\$ / R			On 02/06/2020	Any day expiry	14.76460	14.76460	14.85740	14.85740		17.04	0.00	0.00	0	1,055.00			
\$ / R			On 12/06/2020	Foreign Exchange Future	14.78330	14.78330	14.87650	14.87650		17.08	0.00	0.00	0	0.00			
\$ / R			On 28/07/2020	Any day expiry	14.87680	14.87680	14.97220	14.97220		17.19	0.00	0.00	0	84,000.00			
\$ / R			On 14/09/2020	Foreign Exchange Future	14.98600	14.98600	15.08360	15.08360		17.32	0.00	0.00	0	0.00			
\$ / R MAXI			On 17/09/2018	Foreign Exchange Future	13.63260	13.63260	13.71030	13.71030		15.52	0.00	204,489.00	15	350.00			
\$ / R MAXI			On 14/12/2018	Foreign Exchange Future	13.78700	13.78700	13.86510	13.86510		15.72	0.00	0.00	0	15.00			
\$ / R MAXI			On 18/03/2019	Foreign Exchange Future	13.95050	13.95050	14.03000	14.03000		15.87	0.00	0.00	0	0.00			
\$ / R MAXI			On 14/06/2019	Foreign Exchange Future	14.10360	14.10360	14.18400	14.18400		16.06	0.00	0.00	0	0.00			
£ / R			On 17/09/2018	Foreign Exchange Future	18.14330	18.14330	18.18190	18.18190		14.43	0.00	10,885,980.00	600	226,726.00			
£ / R			On 14/12/2018	Foreign Exchange Future	18.42120	18.42120	18.45940	18.45940		14.60	0.00	184,212.00	10	7,437.00			
£ / R			On 18/03/2019	Foreign Exchange Future	18.72430	18.72430	18.76180	18.76180		15.40	0.00	0.00	0	4,932.00			
£ / R			On 14/06/2019	Foreign Exchange Future	19.00880	19.00880	19.04840	19.04840		15.99	0.00	0.00	0	6,543.00			
¥ / R			On 17/09/2018	Foreign Exchange Future	0.12402	0.12402	0.12457	0.12457		20.91	0.00	0.00	0	115.00			
¥ / R			On 14/12/2018	Foreign Exchange Future	0.12626	0.12626	0.12681	0.12681		21.18	0.00	0.00	0	0.00			
¥ / R			On 18/03/2019	Foreign Exchange Future	0.12878	0.12878	0.12000	0.12000		20.45	0.00	0.00	0	0.00			
¥ / R			On 14/06/2019	Foreign Exchange Future	0.13115	0.13115	0.13173	0.13173		20.27	0.00	0.00	0	0.00			
€ / R			On 16/07/2018	Any day expiry	15.90840	15.90840	15.92460	15.92460		14.13	0.00	0.00	0	34.00			
€ / R			On 17/07/2018	Any day expiry	15.91160	15.91160	15.92780	15.92780		14.28	0.00	0.00	0	0.00			
€ / R	15.63	Put	On 17/07/2018	Any day expiry	59.45800	0.05946	61.61060	0.06161	59.458	14.93	0.24	0.00	0	10,000.00			

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 31/07/2018	Any day expiry			15.95630		15.95630		15.97210	15.97210		14.33	0.00	0.00	0	33.00
€ / R	On 17/09/2018	Foreign Exchange Future			16.11300		16.11300		16.12810	16.12810		14.43	0.00	26,312,529.00	1,633	138,183.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	4.13030		0.00413		4.34330	0.00434	4.130	17.19	0.01	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	9.41410		0.00941		9.53960	0.00954	9.414	14.13	0.02	0.00	0	86,688.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	284.44810		0.28445		286.55050	0.28655	284.448	14.11	0.39	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	210.84280		0.21084		223.64420	0.22364	210.843	15.84	0.30	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	8.42490		0.00842		8.78340	0.00878	8.425	19.97	0.02	0.00	0	86,824.00
€ / R	On 25/09/2018	Any day expiry			16.13980		16.13980		16.15510	16.15510		14.51	0.00	0.00	0	0.00
€ / R	On 14/12/2018	Foreign Exchange Future			16.41050		16.41050		16.42630	16.42630		14.64	0.00	20,053,631.00	1,222	21,688.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.74090		16.74090		16.75370	16.75370		14.85	0.00	4,185,225.00	250	4,808.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.05490		17.05490		17.06820	17.06820		15.01	0.00	4,263,725.00	250	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap			95.79000		95.79000		96.03000	96.03000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			92.81000		92.81000		93.06000	93.06000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			91.56000		91.56000		91.82000	91.82000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			93.72000		93.72000		93.99000	93.99000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			97.48000		97.48000		97.76000	97.76000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			96.05000		96.05000		96.34000	96.34000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			98.11000		98.11000		98.42000	98.42000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			103.52000		103.52000		103.83000	103.83000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			103.86000		103.86000		104.19000	104.19000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			97.42000		97.42000		97.76000	97.76000			0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap			104.55000		104.55000		104.89000	104.89000			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		102.23000	102.23000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap			99.57000		99.57000		99.57000	99.57000			0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap			102.00000		102.00000		102.00000	102.00000			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		99.31000	99.31000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.74000		99.74000		99.75000	99.75000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			101.90000		101.90000		101.91000	101.91000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap			102.89000		102.89000		102.91000	102.91000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap			98.97000		98.97000		98.99000	98.99000			0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap			102.58000		102.58000		102.63000	102.63000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			96.51000		96.51000		96.60000	96.60000			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			95.76000		95.76000		95.87000	95.87000			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			94.97000		94.97000		95.09000	95.09000			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			95.17000		95.17000		95.31000	95.31000			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			97.37000		97.37000		97.52000	97.52000			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap			97.51000		97.51000		97.67000	97.67000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
5Y STND	On 21/06/2022	Interest Rate Swap	98.72000	98.72000	98.72000	98.90000	98.90000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	102.65000	102.65000	102.65000	102.84000	102.84000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	103.93000	103.93000	103.93000	104.12000	104.12000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	97.36000	97.36000	97.36000	97.56000	97.56000				0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap	103.41000	103.41000	103.41000	103.61000	103.61000				0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future	586.99000	586.99000	586.99000	585.57300	585.57300				0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future	597.45900	597.45900	597.45900	596.01600	596.01600				0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future	609.04000	609.04000	609.04000	607.57500	607.57500				0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future	684.90900	684.90900	684.90900	681.70800	681.70800				0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future	697.12500	697.12500	697.12500	693.86500	693.86500				0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	710.63800	710.63800	710.63800	707.32200	707.32200				0.00	0.00	0	0.00
ALBI	On 02/08/2018	Index Future	622.22400	622.22400	622.22400	619.57100	619.57100				0.00	0.00	0	864.00
ALBI	On 01/11/2018	Index Future	633.32200	633.32200	633.32200	630.62000	630.62000				0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future	645.59800	645.59800	645.59800	642.85100	642.85100				0.00	0.00	0	0.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	10.12450	10.12450	10.12450	10.12830	10.12830			11.55	0.00	0.00	0	12,355.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.24480	10.24480	10.24480	10.24900	10.24900			11.72	0.00	0.00	0	11,412.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future	10.37760	10.37760	10.37760	10.38220	10.38220			12.57	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.50420	10.50420	10.50420	10.51050	10.51050			13.14	0.00	0.00	0	4,929.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	10.55690	10.55690	10.55690	10.59100	10.59100			12.83	0.00	0.00	0	500.00
CAD/ R	On 18/03/2019	Foreign Exchange Future	10.69930	10.69930	10.69930	10.73000	10.73000			13.58	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.86850	13.86850	13.86850	13.90460	13.90460			13.77	0.00	4,229,892.50	305	1,290.00
CHF / R	On 14/12/2018	Foreign Exchange Future	14.13750	14.13750	14.13750	14.17330	14.17330			14.21	0.00	70,687.50	5	50.00
CHF / R	On 18/03/2019	Foreign Exchange Future	14.43770	14.43770	14.43770	14.47000	14.47000			14.61	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.72440	14.72440	14.72440	14.75980	14.75980			14.88	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	2.04490	2.04490	2.04490	2.05700	2.05700			13.26	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.06310	2.06310	2.06310	2.07560	2.07560			13.18	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future	2.08280	2.08280	2.08280	2.09000	2.09000			14.07	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.10130	2.10130	2.10130	2.11410	2.11410			14.50	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.16280	2.16280	2.16280	2.16590	2.16590			13.30	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.20380	2.20380	2.20380	2.20680	2.20680			13.61	0.00	0.00	0	0.00
DKK / R	On 18/03/2019	Foreign Exchange Future	2.24900	2.24900	2.24900	2.25000	2.25000			14.51	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.29210	2.29210	2.29210	2.29480	2.29480			15.18	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 02/08/2018	Bond Future	10.72145	79.09533		10.77820	78.75209				0.00	0.00	0	9,466.00
ES33	On 01/11/2018	Bond Future	10.83141	76.71771		10.89021	76.36815				0.00	0.00	0	0.00
ES33	On 07/02/2019	Bond Future	10.95621	78.20459		11.01718	77.84907				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	10.93067	81.93253		10.97728	81.60984				0.00	0.00	0	7,957.00
ES42	On 01/11/2018	Bond Future	11.03708	79.13379		11.08538	78.80515				0.00	0.00	0	0.00
ES42	On 07/02/2019	Bond Future	11.15372	80.66726		11.20374	80.33307				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	618.04100	618.04100		615.20300	615.20300				0.00	0.00	0	475.00
GOVI	On 01/11/2018	GOVI	629.06300	629.06300		626.17300	626.17300				0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI	641.25700	641.25700		638.31800	638.31800				0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.73930	1.73930		1.74940	1.74940			15.72	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.76170	1.76170		1.77200	1.77200			15.53	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.78540	1.78540		1.79000	1.79000			15.97	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.80730	1.80730		1.81750	1.81750			15.95	0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future	130.74999	130.74999		130.73357	130.73357				0.00	0.00	0	864.00
I2025	On 01/11/2018	Bond Future	133.11158	133.11158		133.09463	133.09463				0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future	134.30309	134.30309		134.28674	134.28674				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	100.29355	100.29355		100.28097	100.28097				0.00	0.00	0	1,370.00
I2029	On 01/11/2018	Bond Future	101.05551	101.05551		101.04247	101.04247				0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future	103.03306	103.03306		103.02061	103.02061				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	102.49842	102.49842		102.48540	102.48540				0.00	0.00	0	11,819.00
I2033	On 01/11/2018	Bond Future	103.22872	103.22872		103.21522	103.21522				0.00	0.00	0	0.00
I2033	On 07/02/2019	Bond Future	105.24901	105.24901		105.23592	105.23592				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	122.19598	122.19598		122.18003	122.18003				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	124.40294		124.40294		124.38659	124.38659			0.00	0.00	0	280.00
I2038	On 07/02/2019	Bond Future	125.24745		125.24745		125.23143	125.23143			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	116.19010		116.19010		116.17503	116.17503			0.00	0.00	0	11,876.00
I2046	On 01/11/2018	Bond Future	116.63947		116.63947		116.62388	116.62388			0.00	0.00	0	140.00
I2046	On 07/02/2019	Bond Future	118.92204		118.92204		118.90704	118.90704			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	121.13021		121.13021		121.11454	121.11454			0.00	0.00	0	9,701.00
I2050	On 01/11/2018	Bond Future	123.31812		123.31812		123.30184	123.30184			0.00	0.00	0	135.00
I2050	On 07/02/2019	Bond Future	123.96010		123.96010		123.94422	123.94422			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	250.77100		250.77100		250.85400	250.85400			0.00	0.00	0	852.00
IGOV	On 01/11/2018	Index Future	255.30000		255.30000		255.38400	255.38400			0.00	0.00	0	227.00
IGOV	On 07/02/2019	Index Future	260.29700		260.29700		260.38400	260.38400			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	0.13360	0.13360		0.13440	0.13440				0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future	0.13310	0.13310		0.13350	0.13350				0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future	0.13270	0.13270		0.13000	0.13000				0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.13230	0.13230		0.13290	0.13290				0.00	0.00	0	1,093.00
NOK/R	On 17/09/2018	Foreign Exchange Future	1.70300	1.70300		1.70850	1.70850			12.69	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future	1.72820	1.72820		1.73370	1.73370			13.15	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future	1.75530	1.75530		1.76000	1.76000			13.83	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.78120	1.78120		1.78670	1.78670			14.68	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future	9.30730	9.30730		9.29970	9.29970			13.00	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future	9.41670	9.41670		9.40880	9.40880			13.18	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future	9.53690	9.53690		9.53000	9.53000			13.98	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	9.65170	9.65170		9.64550	9.64550			14.53	0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future	1.31550	1.31550		1.32170	1.32170				0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future	1.32630	1.32630		1.33310	1.33310				0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future	1.33420	1.33420		1.34000	1.34000				0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future	1.34080	1.34080		1.35230	1.35230				0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future	1.33090	1.33090		1.32610	1.32610				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
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.18190		1.18190		1.17640	1.17640			0.00	65,004.50	55	175.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.06320		8.06320	0.12235	8.02740	8.02740		16.77	0.00	0.00	0	0.00
R186	On 02/08/2018	Bond Future			8.66316		112.10554		8.73983	111.62558		8.17	0.00	123,316,094.00	1,100	108,297.00
R186	On 02/08/2018	Bond Future	7.50	Call	0.41000		0.00041		0.24000	0.00024	0.410	7.52	0.00	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.25	Call	160.10000		0.16010		112.19000	0.11219	160.100	7.70	0.14	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.75	Call	1,286.68000		1.28668		1,039.44000	1.03944	1,286.680	8.17	0.59	0.00	0	2,500.00
R186	On 02/08/2018	Bond Future	8.90	Put	433.79000		0.43379		598.59000	0.59859	433.790	8.30	0.28	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future			8.72677		114.10492		8.80699	113.61615		7.93	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	381.60000		0.38160		314.00000	0.31400	381.600	7.15	0.16	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	1,244.22000		1.24422		1,076.80000	1.07680	1,244.220	7.51	0.38	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,048.04000		1.04804		1,214.16000	1.21416	1,048.040	8.04	0.31	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			8.79836		111.01140		8.88245	110.51428		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			298.77364		298.77364		298.73868	298.73868			0.00	0.00	0	2,350.00
R197	On 01/11/2018	Bond Future			304.17016		304.17016		304.13391	304.13391			0.00	0.00	0	0.00
R197	On 07/02/2019	Bond Future			302.76644		302.76644		302.73166	302.73166			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			233.51357		233.51357		233.48386	233.48386			0.00	0.00	0	22,040.00
R202	On 01/11/2018	Bond Future			237.73142		237.73142		237.70069	237.70069			0.00	0.00	0	0.00
R202	On 07/02/2019	Bond Future			238.47640		238.47640		238.44688	238.44688			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			8.07055		102.15673		8.13742	101.90771		4.24	0.00	0.00	0	41,874.00
R2023	On 01/11/2018	Bond Future			8.13104		100.05271		8.20259	99.79903		4.27	0.00	0.00	0	0.00
R2023	On 07/02/2019	Bond Future			8.20342		101.99194		8.28037	101.73438		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			9.05413		92.71870		9.13574	92.17481		11.08	0.00	0.00	0	50,452.00
R2030	On 02/08/2018	Bond Future	8.51	Call	87.00000		0.08700		57.73000	0.05773	87.000	10.09	0.08	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	659.58000		0.65958		498.20000	0.49820	659.580	10.64	0.36	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	221.73000		0.22173		329.19000	0.32919	221.730	11.40	0.15	0.00	0	7,850.00
R2030	On 01/11/2018	Bond Future			9.11464		94.37228		9.19919	93.81846		10.84	0.00	0.00	0	0.00
R2030	On 07/02/2019	Bond Future			9.18265		92.19194		9.27041	91.62837		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

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 02/08/2018	Bond Future		9.24374	95.26997		9.31514	94.75416		11.91	0.00	0.00	0	36,365.00
R2032	On 01/11/2018	Bond Future		9.30827	92.81419		9.38214	92.28891		12.17	0.00	0.00	0	0.00
R2032	On 07/02/2019	Bond Future		9.37964	94.61296		9.45611	94.07849		12.25	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 02/08/2018	Bond Future		9.39349	99.53388		9.45980	99.00218		12.63	0.00	0.00	0	68,489.00
R2035	On 01/11/2018	Bond Future		9.45879	96.81325		9.52729	96.27174		12.96	0.00	0.00	0	0.00
R2035	On 07/02/2019	Bond Future		9.53223	98.68968		9.60305	98.13876		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		9.46914	91.77482		9.52540	91.32130		13.85	0.00	1,218,127,185.86	13,273	50,259.00
R2037	On 01/11/2018	Bond Future		9.52985	93.41147		9.58785	92.94971		13.58	0.00	1,239,850,441.31	13,273	13,273.00
R2037	On 07/02/2019	Bond Future		9.59757	90.96197		9.65742	90.49223		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		6.58336	101.50999		6.59095	101.50718		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		9.54408	95.23607		9.59023	94.83569		14.32	0.00	944,837,050.47	9,921	20,817.00
R2040	On 01/11/2018	Bond Future		9.60458	96.93453		9.65215	96.52675		14.06	0.00	961,687,472.13	9,921	9,921.00
R2040	On 01/11/2018	Bond Future	8.50	Call	223.08000	0.22308	197.43000	0.19743	223.080	12.14	0.08	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	1,179.84000	1.17984	1,079.55000	1.07955	1,179.840	12.85	0.28	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	1,481.76000	1.48176	1,363.53000	1.36353	1,481.760	13.10	0.33	0.00	0	3,540.00
R2040	On 01/11/2018	Bond Future	9.80	Call	3,978.81000	3.97881	3,750.87000	3.75087	3,978.810	14.13	0.60	0.00	0	3,540.00
R2040	On 07/02/2019	Bond Future		9.67202	94.30265		9.72105	93.88808		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		9.57341	92.35551		9.61952	91.94851		15.04	0.00	1,241,812,187.46	13,446	34,513.00
R2044	On 01/11/2018	Bond Future		9.63174	94.00260		9.67923	93.58810		14.78	0.00	1,263,770,954.40	13,444	11,691.00
R2044	On 07/02/2019	Bond Future		9.69664	91.43915		9.74556	91.01762		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		9.57205	95.74585		9.61304	95.37408		14.86	0.00	2,452,625,693.60	25,616	84,545.00
R2048	On 01/11/2018	Bond Future		9.63183	93.02096		9.67406	92.64234		15.31	0.00	1,994,462,403.36	21,441	20,516.00
R2048	On 07/02/2019	Bond Future		9.69861	94.82380		9.74211	94.43886		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		7.37725	100.27539		7.43044	100.20415		0.84	0.00	0.00	0	21,440.00
R207	On 01/11/2018	Bond Future		7.39878	102.06380		7.46375	101.99105		0.75	0.00	0.00	0	0.00
R207	On 07/02/2019	Bond Future		7.42708	100.39702		7.51053	100.32394		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

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
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 02/08/2018	Bond Future			7.66860		100.20201		7.72583	100.06904		2.00	0.00	0.00	0	29,288.00
R208	On 01/11/2018	Bond Future			7.71949		98.58961		7.78335	98.45404		2.09	0.00	0.00	0	0.00
R208	On 07/02/2019	Bond Future			7.78261		100.50039		7.85468	100.36324		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			9.37685		75.45941		9.43295	75.07857		14.29	0.00	0.00	0	125,373.00
R209	On 02/08/2018	Bond Future	8.46	Call	7.42000		0.00742		5.58000	0.00558	7.420	12.93	0.01	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	9.41000		0.00941		7.10000	0.00710	9.410	12.93	0.01	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	3,969.68000		3.96968		4,329.16000	4.32916	3,969.680	13.07	0.92	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	209.79000		0.20979		168.43000	0.16843	209.790	13.29	0.15	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	1,806.40000		1.80640		2,081.14000	2.08114	1,806.400	13.82	0.65	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	986.97000		0.98697		1,186.77000	1.18677	986.970	14.18	0.44	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	2,357.17000		2.35717		2,100.03000	2.10003	2,357.170	14.55	0.75	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	54.35000		0.05435		78.47000	0.07847	54.350	15.78	0.04	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	1.94000		0.00194		3.41000	0.00341	1.940	16.40	0.00	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.43458		73.65756		9.49237	73.26966		14.66	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	8.89	Call	896.54000		0.89654		804.10000	0.80410	896.540	13.55	0.27	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.64	Call	3,202.76000		3.20276		2,983.42000	2.98342	3,202.760	14.87	0.60	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.98	Put	1,141.20000		1.14120		1,260.49000	1.26049	1,141.200	15.51	0.27	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	1,109.50000		1.10950		1,226.25000	1.22625	1,109.500	15.55	0.27	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.49793		75.08509		9.55744	74.69051		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			186.30390		186.30390		186.91191	186.91191			0.00	0.00	0	2,179.00
R210	On 01/11/2018	Bond Future			187.16886		187.16886		187.78747	187.78747			0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future			190.83150		190.83150		191.46366	191.46366			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			153.20934		153.20934		153.34627	153.34627			0.00	0.00	0	4,777.00
R212	On 01/11/2018	Bond Future			155.97660		155.97660		156.11568	156.11568			0.00	0.00	0	0.00
R212	On 07/02/2019	Bond Future			156.87528		156.87528		157.01820	157.01820			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
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	9.13748		87.25410		9.21894	86.72110		11.62	0.00	0.00	0	33,503.00
R213	On 01/11/2018	Bond Future	9.19985		85.26420		9.28409	84.72152		11.89	0.00	0.00	0	0.00
R213	On 07/02/2019	Bond Future	9.27022		86.91684		9.35748	86.36452		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	9.52672		74.93679		9.57273	74.61021		15.23	0.00	1,010,447,676.36	13,484	30,070.00
R214	On 01/11/2018	Bond Future	9.58545		72.98055		9.63281	72.64795		15.63	0.00	984,069,736.20	13,484	11,522.00
R214	On 07/02/2019	Bond Future	9.65102		74.39499		9.69976	74.05680		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	10.05220		10.05220		10.06120	10.06120		12.93	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	10.18870		10.18870		10.19690	10.19690		13.12	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.33410		10.33410		10.34000	10.34000		13.60	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.47250		10.47250		10.47630	10.47630		13.94	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.88710		2.88710		2.88930	2.88930		18.28	0.00	0.00	0	12,775.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.80890		2.80890		2.81100	2.81100		18.30	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.72820		2.72820		2.73000	2.73000		17.71	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.65640		2.65640		2.65060	2.65060		17.36	0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.34430		1.34430		1.33230	1.33230			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.29590		1.29590		1.28440	1.28440			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future	1.25010		1.25010		1.24000	1.24000			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.21200		1.21200		1.20140	1.20140			0.00	0.00	0	0.00
Total for Derivatives :												14,104,173,148.65	221,351	5 579 750.00
Grand Total:												14,104,173,148.65	221,351	5 579 750.00