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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 09/07/2018

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 12/07/2018	Any day expiry	13.37080	13.37080		13.51540	13.51540		15.69	0.00	0.00	0	142.00	
\$ / R	On 16/07/2018	Any day expiry	13.37780	13.37780		13.52240	13.52240		14.66	0.00	0.00	0	34.00	
\$ / R	On 20/07/2018	Any day expiry	13.38480	13.38480		13.52940	13.52940		15.26	0.00	0.00	0	1,800.00	
\$ / R	On 24/07/2018	Any day expiry	13.39170	13.39170		13.53630	13.53630		14.95	0.00	0.00	0	500.00	
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	1,063.77480	1.06377	929.33650	0.92934	1,063.775	19.37	0.97	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	0.14140	0.00014	0.51730	0.00052	0.141	26.77	0.00	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry	13.39350	13.39350		13.53810	13.53810		15.03	0.00	536,918,000.00	40,000	40,070.00	
\$ / R	On 25/07/2018	Any day expiry	13.50	Put	232.07260	0.23207	172.47970	0.17248	232.073	15.46	0.59	0.00	0	40,000.00
\$ / R	On 27/07/2018	Any day expiry	13.39690	13.39690		13.54150	13.54150		15.16	0.00	0.00	0	920.00	
\$ / R	On 31/07/2018	Any day expiry	13.40390	13.40390		13.54850	13.54850		14.97	0.00	0.00	0	1,867.00	
\$ / R	On 31/07/2018	Any day expiry	13.00	Put	46.57740	0.04658	33.28620	0.03329	46.577	14.02	0.18	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	13.50	Call	157.94950	0.15795	241.91360	0.24191	157.950	15.36	0.43	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	472.84040	0.47284	381.36290	0.38136	472.840	16.55	0.76	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	0.56390	0.00056	1.30540	0.00131	0.564	23.77	0.00	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	0.37080	0.00037	0.59720	0.00060	0.371	26.73	0.00	0.00	0	500.00
\$ / R	On 02/08/2018	Any day expiry	13.40740	13.40740		13.55190	13.55190		15.06	0.00	0.00	0	55.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
\$ / R			On 07/08/2018	Any day expiry			13.41610	13.41610	13.56060	13.56060	14.96	0.00	0.00	0	0.00
\$ / R	12.32	Put	On 07/08/2018	Any day expiry	7.27830	0.00728	5.60190	0.00560	7.278	16.28	0.03	0.00	0	1,880.00	
\$ / R	13.86	Put	On 07/08/2018	Any day expiry	536.11250	0.53611	442.71680	0.44272	536.113	16.63	0.75	0.00	0	1,880.00	
\$ / R	16.18	Call	On 07/08/2018	Any day expiry	0.61960	0.00062	1.05620	0.00106	0.620	23.31	0.00	0.00	0	1,880.00	
\$ / R			On 13/08/2018	Any day expiry	13.42650	13.42650	13.57110	13.57110		15.02	0.00	0.00	0	70.00	
\$ / R			On 15/08/2018	Any day expiry	13.43000	13.43000	13.57460	13.57460		15.09	0.00	20,158,650.00	1,500	5,970.00	
\$ / R			On 20/08/2018	Any day expiry	13.43860	13.43860	13.58340	13.58340		15.02	0.00	0.00	0	600.00	
\$ / R			On 31/08/2018	Any day expiry	13.45760	13.45760	13.60270	13.60270		15.05	0.00	1,935,433.50	143	3,404.00	
\$ / R	13.00	Put	On 31/08/2018	Any day expiry	116.29440	0.11629	90.05010	0.09005	116.294	14.39	0.26	0.00	0	500.00	
\$ / R	13.65	Call	On 31/08/2018	Any day expiry	235.21310	0.23521	309.47270	0.30947	235.213	15.65	0.42	0.00	0	500.00	
\$ / R	13.80	Put	On 31/08/2018	Any day expiry	532.16330	0.53216	451.47100	0.45147	532.163	16.09	0.65	0.00	0	1,000.00	
\$ / R	16.05	Call	On 31/08/2018	Any day expiry	3.92530	0.00393	8.74440	0.00874	3.925	19.98	0.01	0.00	0	500.00	
\$ / R	16.57	Call	On 31/08/2018	Any day expiry	2.76370	0.00276	4.54690	0.00455	2.764	22.11	0.01	0.00	0	500.00	
\$ / R			On 03/09/2018	Any day expiry	13.46280	13.46280	13.60800	13.60800		14.92	0.00	0.00	0	197.00	
\$ / R			On 13/09/2018	Any day expiry	13.48010	13.48010	13.62550	13.62550		15.12	0.00	0.00	0	0.00	
\$ / R	13.30	Put	On 13/09/2018	Any day expiry	253.85360	0.25385	209.95470	0.20995	253.854	14.81	0.40	0.00	0	747.00	
\$ / R			On 17/09/2018	Foreign Exchange Future	13.48700	13.48700	13.63260	13.63260		15.07	0.00	954,083,867.00	70,741	523,748.00	
\$ / R	11.48	Put	On 17/09/2018	Foreign Exchange Future	3.98590	0.00399	4.14790	0.00415	3.986	16.47	0.01	0.00	0	5,200.00	
\$ / R	11.50	Put	On 17/09/2018	Foreign Exchange Future	4.08930	0.00409	4.26920	0.00427	4.089	16.37	0.01	0.00	0	45,000.00	
\$ / R	11.60	Put	On 17/09/2018	Foreign Exchange Future	4.65690	0.00466	4.93650	0.00494	4.657	15.88	0.01	0.00	0	2,000.00	
\$ / R	11.75	Put	On 17/09/2018	Foreign Exchange Future	5.69450	0.00569	6.16460	0.00616	5.695	15.13	0.02	0.00	0	93,314.00	
\$ / R	11.85	Put	On 17/09/2018	Foreign Exchange Future	6.54160	0.00654	7.17070	0.00717	6.542	14.64	0.02	0.00	0	48,200.00	
\$ / R	11.90	Put	On 17/09/2018	Foreign Exchange Future	7.02180	0.00702	7.74180	0.00774	7.022	14.39	0.02	0.00	0	3,000.00	
\$ / R	12.00	Put	On 17/09/2018	Foreign Exchange Future	8.11710	0.00812	9.04260	0.00904	8.117	13.89	0.03	0.00	0	13,300.00	
\$ / R	12.25	Put	On 17/09/2018	Foreign Exchange Future	15.26970	0.01527	13.51490	0.01351	15.270	13.28	0.05	0.00	0	40,000.00	
\$ / R	12.25	Call	On 17/09/2018	Foreign Exchange Future	1,252.26970	1.25227	1,396.11490	1.39611	1,252.270	13.28	0.95	0.00	0	500.00	
\$ / R	12.30	Put	On 17/09/2018	Foreign Exchange Future	18.49200	0.01849	14.68330	0.01468	18.492	13.35	0.05	0.00	0	100.00	
\$ / R	12.38	Put	On 17/09/2018	Foreign Exchange Future	24.75160	0.02475	19.56930	0.01957	24.752	13.45	0.07	0.00	0	60,000.00	
\$ / R	12.50	Call	On 17/09/2018	Foreign Exchange Future	1,024.12070	1.02412	1,161.85780	1.16186	1,024.121	13.61	0.90	0.00	0	4,600.00	
\$ / R	12.50	Put	On 17/09/2018	Foreign Exchange Future	37.12070	0.03712	29.25780	0.02926	37.121	13.61	0.10	0.00	0	34,000.00	
\$ / R	12.58	Put	On 17/09/2018	Foreign Exchange Future	47.67920	0.04768	37.57200	0.03757	47.679	13.71	0.12	0.00	0	8,000.00	
\$ / R	12.61	Put	On 17/09/2018	Foreign Exchange Future	52.17070	0.05217	41.12160	0.04112	52.171	13.75	0.13	0.00	0	13,231.00	
\$ / R	12.65	Put	On 17/09/2018	Foreign Exchange Future	58.64000	0.05864	46.24690	0.04625	58.640	13.81	0.14	0.00	0	1,550.00	
\$ / R	12.77	Call	On 17/09/2018	Foreign Exchange Future	798.57610	0.79858	927.15290	0.92715	798.576	13.96	0.82	0.00	0	5,200.00	
\$ / R	12.80	Call	On 17/09/2018	Foreign Exchange Future	775.18870	0.77519	902.46790	0.90247	775.189	14.00	0.81	0.00	0	50.00	
\$ / R	12.85	Put	On 17/09/2018	Foreign Exchange Future	100.03820	0.10004	79.42920	0.07943	100.038	14.07	0.21	0.00	0	3,750.00	
\$ / R	13.00	Put	On 17/09/2018	Foreign Exchange Future	142.75280	0.14275	114.38140	0.11438	142.753	14.30	0.27	293,408,267.02	81,034	73,000.00	
\$ / R	13.00	Call	On 17/09/2018	Foreign Exchange Future	629.75280	0.62975	746.98140	0.74698	629.753	14.30	0.73	0.00	0	30,000.00	
\$ / R	13.20	Put	On 17/09/2018	Foreign Exchange Future	216.04530	0.21605	177.57540	0.17758	216.045	14.61	0.36	0.00	0	4,000.00	
\$ / R	13.20	Call	On 17/09/2018	Foreign Exchange Future	503.04530	0.50305	610.17540	0.61018	503.045	14.61	0.64	0.00	0	4,000.00	
\$ / R	13.22	Put	On 17/09/2018	Foreign Exchange Future	224.42670	0.22443	184.89130	0.18489	224.427	14.64	0.37	0.00	0	26,000.00	
\$ / R	13.25	Call	On 17/09/2018	Foreign Exchange Future	474.36270	0.47436	578.81150	0.57881	474.363	14.68	0.62	0.00	0	1,250.00	
\$ / R	13.25	Put	On 17/09/2018	Foreign Exchange Future	237.36270	0.23736	196.21150	0.19621	237.363	14.68	0.38	0.00	0	74,064.00	
\$ / R	13.50	Call	On 17/09/2018	Foreign Exchange Future	348.72650	0.34873	439.24950	0.43925	348.727	15.07	0.51	0.00	0	2,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Put	422.21030	0.42221	358.72230	0.35872	422.210	15.34	0.54	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Call	309.21030	0.30921	391.32230	0.39132	309.210	15.34	0.46	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	291.04570	0.29105	368.98730	0.36899	291.046	15.48	0.44	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Call	189.72280	0.18972	248.13470	0.24813	189.723	16.43	0.31	267,649,343.85	63,000	63,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Put	702.72280	0.70272	615.53470	0.61553	702.723	16.43	0.69	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.70	Call	80.01490	0.08001	0.00000	0.00000	80.015	18.20	0.15	163,162,526.25	81,034	63,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Call	54.69010	0.05469	78.65300	0.07865	54.690	18.84	0.11	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	15.51640	0.01562	24.05760	0.02406	15.516	20.56	0.03	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	14.21350	0.01421	22.14000	0.02214	14.213	20.69	0.03	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	12.55130	0.01255	19.67790	0.01968	12.551	20.87	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	10.35800	0.01036	16.51960	0.01652	10.358	21.11	0.02	0.00	0	73,314.00
\$ / R	On 25/09/2018	Any day expiry			13.50090	13.50090	13.64660	13.64660		15.08	0.00	0.00	0	0.00
\$ / R	On 28/09/2018	Any day expiry			13.50620	13.50620	13.65190	13.65190		15.12	0.00	1,942,369.00	143	4,137.00
\$ / R	On 28/09/2018	Any day expiry	13.00	Put	160.10800	0.16011	131.09840	0.13110	160.108	14.36	0.27	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.78	Call	283.59680	0.28360	356.79590	0.35680	283.597	15.83	0.41	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	571.12700	0.57113	497.55810	0.49756	571.127	15.89	0.60	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	17.84300	0.01784	26.63340	0.02663	17.843	21.07	0.03	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	8.06500	0.00807	12.89830	0.01290	8.065	21.35	0.02	0.00	0	500.00
\$ / R	On 02/10/2018	Any day expiry			13.51310	13.51310	13.65900	13.65900		15.08	0.00	0.00	0	55.00
\$ / R	On 25/10/2018	Any day expiry			13.55300	13.55300	13.69930	13.69930		15.21	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			13.55990	13.55990	13.70630	13.70630		15.18	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			13.56340	13.56340	13.70980	13.70980		15.20	0.00	0.00	0	3,608.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	202.07850	0.20208	170.26480	0.17026	202.078	14.39	0.29	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	608.00630	0.60801	538.77530	0.53878	608.006	15.76	0.56	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	329.87060	0.32987	401.08650	0.40109	329.871	16.05	0.40	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	34.75330	0.03475	46.85970	0.04686	34.753	20.88	0.05	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	21.25610	0.02126	29.08380	0.02908	21.256	21.59	0.03	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			13.56510	13.56510	13.71160	13.71160		15.21	0.00	0.00	0	55.00
\$ / R	On 05/11/2018	Any day expiry			13.57200	13.57200	13.71860	13.71860		15.18	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	24.79380	0.02479	23.33690	0.02334	24.794	14.46	0.05	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	652.43800	0.65244	580.87110	0.58087	652.438	15.85	0.57	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	29.51710	0.02952	38.92880	0.03893	29.517	21.37	0.05	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			13.58590	13.58590	13.73260	13.73260		15.27	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			13.59110	13.59110	13.73790	13.73790		15.29	0.00	0.00	0	700.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	5.65640	0.00566	4.76810	0.00477	5.656	17.11	0.01	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	21.21470	0.02121	19.35040	0.01935	21.215	15.10	0.04	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	678.16500	0.67817	783.67590	0.78368	678.165	14.71	0.64	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			13.61530	13.61530	13.76250	13.76250		15.27	0.00	0.00	0	3,363.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	233.20720	0.23321	201.17360	0.20117	233.207	14.38	0.29	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	635.58280	0.63558	568.83460	0.56883	635.583	15.68	0.53	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	361.03960	0.36104	429.93600	0.42994	361.040	16.24	0.39	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	52.10310	0.05210	63.99010	0.06399	52.103	21.00	0.07	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	37.29320	0.03729	45.27810	0.04528	37.293	22.23	0.05	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			13.63430	13.63430	13.78170	13.78170		15.33	0.00	0.00	0	0.00

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\$ / R	On 11/12/2018	Any day expiry	13.65	Put	551.44430	0.55144	493.47220	0.49347	551.444	15.33	0.48	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	117.21270	0.11721	144.44670	0.14445	117.213	19.06	0.14	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			13.63950	13.63950	13.78700	13.78700		15.35	0.00	5,319,405.00	390	71,902.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	27.08100	0.02708	23.06090	0.02306	27.081	14.85	0.05	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	32.21120	0.03221	27.73800	0.02774	32.211	14.66	0.06	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	40.64320	0.04064	35.47900	0.03548	40.643	14.41	0.07	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	47.33210	0.04733	41.65280	0.04165	47.332	14.25	0.08	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	48.78350	0.04878	42.99690	0.04300	48.784	14.22	0.08	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	55.00390	0.05500	48.76020	0.04876	55.004	14.08	0.09	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	63.77930	0.06378	56.91270	0.05691	63.779	13.92	0.10	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	68.62430	0.06862	61.41950	0.06142	68.624	13.83	0.11	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	86.60640	0.08661	74.62530	0.07463	86.606	13.82	0.13	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	108.77090	0.10877	93.24730	0.09325	108.771	13.91	0.16	0.00	0	26,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	1,248.27090	1.24827	1,380.24730	1.38025	1,248.271	13.91	0.84	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	137.06490	0.13706	118.20660	0.11821	137.065	14.02	0.19	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	149.20130	0.14920	128.96030	0.12896	149.201	14.06	0.20	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	167.40720	0.16741	145.14060	0.14514	167.407	14.12	0.22	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	245.57450	0.24557	214.22630	0.21423	245.575	14.36	0.29	0.00	0	175,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	885.07450	0.88507	1,001.22630	1.00123	885.074	14.36	0.71	0.00	0	7,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	284.14470	0.28414	247.02640	0.24703	284.145	14.51	0.32	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	765.55950	0.76556	872.20490	0.87220	765.559	14.67	0.65	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	334.84080	0.33484	293.23610	0.29324	334.841	14.70	0.36	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	348.26210	0.34826	305.52010	0.30552	348.262	14.74	0.36	74,652,987.60	15,000	22,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	737.76210	0.73776	842.52010	0.84252	737.762	14.74	0.64	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	445.21210	0.44521	394.83150	0.39483	445.212	15.04	0.42	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	471.43770	0.47144	419.13940	0.41914	471.438	15.12	0.44	0.00	0	26,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	610.93770	0.61094	706.13940	0.70614	610.938	15.12	0.56	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	584.68670	0.58469	524.00580	0.52401	584.687	15.44	0.50	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.71	Put	590.77110	0.59077	529.56320	0.52956	590.771	15.46	0.50	0.00	0	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Put	634.15450	0.63415	569.25900	0.56926	634.154	15.60	0.52	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	493.65450	0.49365	576.25900	0.57626	493.654	15.60	0.48	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	640.46250	0.64046	575.04130	0.57504	640.463	15.62	0.52	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	486.29790	0.48630	567.85530	0.56786	486.298	15.64	0.48	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	434.50250	0.43450	509.91940	0.50992	434.503	15.93	0.44	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	418.50750	0.41851	491.93170	0.49193	418.508	16.03	0.42	0.00	0	16,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	379.68580	0.37969	448.08580	0.44809	379.686	16.28	0.39	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	327.15150	0.32715	388.28540	0.38829	327.152	16.67	0.35	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.38	Call	315.30430	0.31530	374.67610	0.37468	315.304	16.77	0.34	0.00	0	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	301.73210	0.30173	359.00820	0.35901	301.732	16.88	0.32	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	268.57390	0.26857	320.51220	0.32051	268.574	17.20	0.29	0.00	0	18,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	266.63970	0.26664	318.25870	0.31826	266.640	17.22	0.29	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	264.72120	0.26472	316.01920	0.31602	264.721	17.24	0.29	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	249.92090	0.24992	298.72320	0.29872	249.921	17.40	0.28	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	241.14350	0.24114	288.44040	0.28844	241.143	17.50	0.27	0.00	0	127,100.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	226.21500	0.22622	270.89940	0.27090	226.215	17.68	0.25	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	202.21660	0.20222	242.57510	0.24258	202.217	17.99	0.23	0.00	0	16,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	200.69820	0.20070	240.92000	0.24092	200.698	18.01	0.23	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	188.96670	0.18897	228.11910	0.22812	188.967	18.13	0.22	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	180.65180	0.18065	219.02900	0.21903	180.652	18.22	0.21	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	141.45660	0.14146	172.98870	0.17299	141.457	18.73	0.17	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	139.40030	0.13940	170.52940	0.17053	139.400	18.76	0.17	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	120.55970	0.12056	147.90140	0.14790	120.560	19.07	0.14	0.00	0	11,380.00
\$ / R	On 21/12/2018	Any day expiry			13.65160	13.65160	13.79930	13.79930		15.33	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	332.17250	0.33217	291.50140	0.29150	332.173	14.66	0.35	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	377.35590	0.37736	332.97730	0.33298	377.356	14.80	0.38	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	270.40060	0.27040	321.61160	0.32161	270.401	17.26	0.29	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	253.96080	0.25396	302.43160	0.30243	253.961	17.44	0.27	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			13.66900	13.66900	13.81680	13.81680		15.26	0.00	0.00	0	2,078.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	258.65040	0.25865	227.29540	0.22730	258.650	14.32	0.29	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	657.09290	0.65709	592.65820	0.59266	657.093	15.54	0.51	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	390.52050	0.39052	457.94840	0.45795	390.521	16.31	0.38	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	68.23590	0.06824	81.24900	0.08125	68.236	20.94	0.08	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	51.40090	0.05140	60.51310	0.06051	51.401	22.27	0.06	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			13.67240	13.67240	13.82030	13.82030		15.26	0.00	0.00	0	55.00
\$ / R	On 30/01/2019	Any day expiry			13.72030	13.72030	13.86900	13.86900		15.38	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			13.72200	13.72200	13.87080	13.87080		15.38	0.00	0.00	0	1,225.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	284.14320	0.28414	253.22980	0.25323	284.143	14.35	0.29	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	416.13770	0.41614	482.14070	0.48214	416.138	16.55	0.38	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			13.74410	13.74410	13.89330	13.89330		15.47	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			13.76970	13.76970	13.91930	13.91930		15.48	0.00	0.00	0	4,725.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	306.07750	0.30608	274.74970	0.27475	306.078	14.42	0.29	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	439.19860	0.43920	503.75130	0.50375	439.199	16.75	0.37	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.80030	13.80030	13.95050	13.95050		15.56	0.00	138,003.00	10	5,932.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	5.97450	0.00597	5.45910	0.00546	5.975	15.32	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	50.90710	0.05091	42.45300	0.04245	50.907	13.71	0.07	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.06	Put	87.93720	0.08794	76.08880	0.07609	87.937	13.84	0.11	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	162.08060	0.16208	144.28430	0.14428	162.081	14.03	0.18	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.45	Call	868.47650	0.86848	969.13440	0.96913	868.476	15.04	0.61	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	523.27310	0.52327	473.40930	0.47341	523.273	15.06	0.40	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	681.83330	0.68183	622.77500	0.62278	681.833	15.49	0.46	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	747.48290	0.74748	684.72600	0.68473	747.483	15.66	0.49	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	537.03870	0.53704	610.17560	0.61018	537.039	16.35	0.42	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	485.91770	0.48592	553.72490	0.55372	485.918	16.64	0.39	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.96	Call	376.23340	0.37623	430.46960	0.43047	376.233	17.45	0.31	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	289.72440	0.28972	335.32360	0.33532	289.724	18.17	0.25	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	275.83240	0.27583	319.57130	0.31957	275.832	18.28	0.24	0.00	0	721.00
\$ / R	On 27/03/2019	Any day expiry			13.81560	13.81560	13.96610	13.96610		15.57	0.00	0.00	0	4,414.00
\$ / R	On 29/03/2019	Any day expiry			13.81900	13.81900	13.96960	13.96960		15.58	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	327.01490	0.32701	295.64320	0.29564	327.015	14.48	0.29	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	460.26780	0.46027	523.94060	0.52394	460.268	16.94	0.37	0.00	0	500.00
\$ / R	On 02/04/2019	Any day expiry			13.82580	13.82580	13.97660	13.97660		15.64	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			13.87370	13.87370	14.02520	14.02520		15.64	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	347.51860	0.34752	316.39690	0.31640	347.519	14.53	0.29	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	949.20430	0.94920	1,050.04460	1.05004	949.204	15.13	0.61	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	480.18270	0.48018	542.94940	0.54295	480.183	17.12	0.36	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry			13.92690	13.92690	14.07920	14.07920		15.78	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	367.35610	0.36736	335.39920	0.33540	367.356	14.60	0.29	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	498.02230	0.49802	560.04880	0.56005	498.022	17.30	0.35	0.00	0	500.00
\$ / R	On 03/06/2019	Any day expiry			13.93200	13.93200	14.08440	14.08440		15.77	0.00	0.00	0	54,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future			13.95090	13.95090	14.10360	14.10360		15.78	0.00	0.00	0	14,910.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	10.04460	0.01004	9.36430	0.00936	10.045	13.14	0.02	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	157.59060	0.15759	132.43250	0.13243	157.591	13.82	0.15	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	290.20550	0.29021	263.86530	0.26387	290.205	14.44	0.24	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	367.68550	0.36769	336.11370	0.33611	367.686	14.60	0.28	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	469.18830	0.46919	431.31710	0.43132	469.188	14.79	0.33	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	774.89980	0.77490	715.84370	0.71584	774.900	15.61	0.45	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	804.23770	0.80424	743.82850	0.74383	804.238	15.68	0.46	0.00	0	12,450.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	632.46400	0.63246	706.59580	0.70660	632.464	16.64	0.42	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	567.94460	0.56794	635.59330	0.63559	567.945	16.98	0.39	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	413.17070	0.41317	467.03580	0.46704	413.171	17.99	0.30	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	400.55330	0.40055	453.06500	0.45306	400.553	18.07	0.29	0.00	0	12,450.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	370.11990	0.37012	419.29170	0.41929	370.120	18.28	0.27	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	351.33670	0.35134	398.39610	0.39840	351.337	18.42	0.26	0.00	0	911.00
\$ / R	On 28/06/2019	Any day expiry			13.97490	13.97490	14.12790	14.12790		15.77	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	382.43540	0.38244	351.05000	0.35105	382.435	14.63	0.28	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	511.47190	0.51147	572.67570	0.57268	511.472	17.45	0.35	0.00	0	500.00
\$ / R	On 01/07/2019	Any day expiry			13.98010	13.98010	14.13320	14.13320		15.82	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			13.98350	13.98350	14.13660	14.13660		15.83	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	577.42440	0.57742	529.67580	0.52968	577.424	15.06	0.37	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	306.63310	0.30663	347.47480	0.34747	306.633	18.96	0.22	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.03380	14.03380	14.18830	14.18830		15.96	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	402.01240	0.40201	369.39410	0.36939	402.012	14.73	0.28	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	536.16620	0.53617	597.15760	0.59716	536.166	17.67	0.35	0.00	0	500.00
\$ / R	On 01/08/2019	Any day expiry			14.03570	14.03570	14.19010	14.19010		15.96	0.00	0.00	0	55.00
\$ / R	On 30/08/2019	Any day expiry			14.08880	14.08880	14.24460	14.24460		16.11	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	419.00740	0.41901	384.78900	0.38479	419.007	14.83	0.28	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	554.46800	0.55447	615.08290	0.61508	554.468	17.92	0.34	0.00	0	500.00
\$ / R	On 02/09/2019	Any day expiry			14.09430	14.09430	14.25020	14.25020		16.10	0.00	0.00	0	55.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.11990	14.11990	14.27650	14.27650		16.13	0.00	0.00	0	0.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	17.40320	0.01740	20.00190	0.02000	17.403	12.91	0.02	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	250.96860	0.25097	222.39490	0.22239	250.969	14.16	0.19	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	514.74450	0.51474	572.09490	0.57209	514.744	18.31	0.31	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			14.14550	14.14550		14.30280	14.30280		16.22	0.00	0.00	0	0.00
\$ / R	13.00	Put	On 30/09/2019	Any day expiry	433.89950	0.43390	399.41670	0.39942	433.899	14.90	0.28	0.00	0	500.00			
\$ / R	15.68	Call	On 30/09/2019	Any day expiry	576.26950	0.57627	637.57070	0.63757	576.269	18.09	0.34	0.00	0	500.00			
\$ / R			On 02/10/2019	Any day expiry	14.14920	14.14920	14.30650	14.30650		16.23	0.00	0.00	0	55.00			
\$ / R			On 31/10/2019	Any day expiry	14.20230	14.20230	14.36100	14.36100		16.33	0.00	0.00	0	55.00			
\$ / R	13.00	Put	On 31/10/2019	Any day expiry	448.30050	0.44830	413.05980	0.41306	448.301	14.96	0.27	0.00	0	500.00			
\$ / R	15.87	Call	On 31/10/2019	Any day expiry	592.45860	0.59246	653.57330	0.65357	592.459	18.30	0.34	0.00	0	500.00			
\$ / R			On 29/11/2019	Any day expiry	14.25540	14.25540	14.41540	14.41540		16.43	0.00	0.00	0	0.00			
\$ / R	13.00	Put	On 29/11/2019	Any day expiry	460.46170	0.46046	424.72760	0.42473	460.462	15.01	0.27	0.00	0	500.00			
\$ / R	16.03	Call	On 29/11/2019	Any day expiry	610.93540	0.61094	671.23990	0.67124	610.935	18.46	0.33	0.00	0	500.00			
\$ / R			On 02/12/2019	Any day expiry	14.26090	14.26090	14.42100	14.42100		16.43	0.00	0.00	0	55.00			
\$ / R			On 13/12/2019	Foreign Exchange Future	14.28100	14.28100	14.44170	14.44170		16.50	0.00	0.00	0	0.00			
\$ / R	20.00	Call	On 13/12/2019	Foreign Exchange Future	205.29810	0.20530	234.37740	0.23438	205.298	21.87	0.12	0.00	0	2,000.00			
\$ / R			On 31/12/2019	Any day expiry	14.31400	14.31400	14.47550	14.47550		16.51	0.00	0.00	0	0.00			
\$ / R	13.00	Put	On 31/12/2019	Any day expiry	473.26660	0.47327	433.79820	0.43380	473.267	15.05	0.27	0.00	0	500.00			
\$ / R	16.21	Call	On 31/12/2019	Any day expiry	629.41820	0.62942	689.28360	0.68928	629.418	18.62	0.33	0.00	0	500.00			
\$ / R			On 02/01/2020	Any day expiry	14.31760	14.31760	14.47920	14.47920		16.52	0.00	0.00	0	55.00			
\$ / R			On 31/01/2020	Any day expiry	14.37070	14.37070	14.53370	14.53370		16.60	0.00	0.00	0	55.00			
\$ / R			On 02/03/2020	Any day expiry	14.42750	14.42750	14.59190	14.59190		16.70	0.00	0.00	0	55.00			
\$ / R			On 02/04/2020	Any day expiry	14.48420	14.48420	14.65010	14.65010		16.76	0.00	0.00	0	55.00			
\$ / R			On 29/04/2020	Any day expiry	14.53370	14.53370	14.70070	14.70070		16.81	0.00	0.00	0	55.00			
\$ / R			On 02/06/2020	Any day expiry	14.59590	14.59590	14.76460	14.76460		16.86	0.00	0.00	0	1,055.00			
\$ / R			On 12/06/2020	Foreign Exchange Future	14.61420	14.61420	14.78330	14.78330		16.86	0.00	0.00	0	0.00			
\$ / R			On 28/07/2020	Any day expiry	14.70430	14.70430	14.87680	14.87680		16.97	0.00	0.00	0	84,000.00			
\$ / R			On 14/09/2020	Foreign Exchange Future	14.81090	14.81090	14.98600	14.98600		17.10	0.00	0.00	0	0.00			
\$ / R MAXI			On 17/09/2018	Foreign Exchange Future	13.48700	13.48700	13.63260	13.63260		15.07	0.00	0.00	0	350.00			
\$ / R MAXI			On 14/12/2018	Foreign Exchange Future	13.63950	13.63950	13.78700	13.78700		15.35	0.00	0.00	0	15.00			
\$ / R MAXI			On 18/03/2019	Foreign Exchange Future	13.80030	13.80030	13.95050	13.95050		15.56	0.00	0.00	0	0.00			
\$ / R MAXI			On 14/06/2019	Foreign Exchange Future	13.95090	13.95090	14.10360	14.10360		15.78	0.00	0.00	0	0.00			
£ / R			On 17/09/2018	Foreign Exchange Future	17.93210	17.93210	18.14330	18.14330		13.92	0.00	27,256,792.00	1,520	226,726.00			
£ / R			On 14/12/2018	Foreign Exchange Future	18.20820	18.20820	18.42120	18.42120		14.13	0.00	18,208,200.00	1,000	7,437.00			
£ / R			On 18/03/2019	Foreign Exchange Future	18.50830	18.50830	18.72430	18.72430		15.03	0.00	9,716,857.50	525	4,932.00			
£ / R			On 14/06/2019	Foreign Exchange Future	18.79060	18.79060	19.00880	19.00880		15.69	0.00	9,395,300.00	500	6,543.00			
¥ / R			On 17/09/2018	Foreign Exchange Future	0.12237	0.12237	0.12402	0.12402		20.75	0.00	0.00	0	115.00			
¥ / R			On 14/12/2018	Foreign Exchange Future	0.12457	0.12457	0.12626	0.12626		18.32	0.00	0.00	0	0.00			
¥ / R			On 18/03/2019	Foreign Exchange Future	0.12705	0.12705	0.12878	0.12878		20.62	0.00	0.00	0	0.00			
¥ / R			On 14/06/2019	Foreign Exchange Future	0.12940	0.12940	0.13115	0.13115		20.39	0.00	0.00	0	0.00			
€ / R			On 16/07/2018	Any day expiry	15.73350	15.73350	15.90840	15.90840		13.28	0.00	0.00	0	34.00			
€ / R			On 17/07/2018	Any day expiry	15.73670	15.73670	15.91160	15.91160		13.51	0.00	0.00	0	0.00			
€ / R	15.63	Put	On 17/07/2018	Any day expiry	83.46120	0.08346	59.45800	0.05946	83.461	14.02	0.37	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			15.78160		15.78160		15.95630	15.95630		13.94	0.00	0.00	0	33.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.93640		15.93640		16.11300	16.11300		14.10	0.00	17,036,011.60	1,069	138,368.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	4.56120		0.00456		4.13030	0.00413	4.561	16.83	0.01	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	11.40520		0.01141		9.41410	0.00941	11.405	13.80	0.03	0.00	0	86,688.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	346.36290		0.34636		284.44810	0.28445	346.363	13.98	0.45	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	156.14100		0.15614		210.84280	0.21084	156.141	15.90	0.25	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	6.10160		0.00610		8.42490	0.00842	6.102	20.50	0.01	0.00	0	86,824.00
€ / R	On 25/09/2018	Any day expiry			15.96290		15.96290		16.13980	16.13980		14.09	0.00	0.00	0	0.00
€ / R	On 14/12/2018	Foreign Exchange Future			16.23030		16.23030		16.41050	16.41050		14.36	0.00	8,115,150.00	500	21,688.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.55730		16.55730		16.74090	16.74090		14.56	0.00	0.00	0	4,808.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.86710		16.86710		17.05490	17.05490		14.75	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap			95.50000		95.50000		95.79000	95.79000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			92.51000		92.51000		92.81000	92.81000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			91.25000		91.25000		91.56000	91.56000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			93.40000		93.40000		93.72000	93.72000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			97.17000		97.17000		97.48000	97.48000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			95.74000		95.74000		96.05000	96.05000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			97.80000		97.80000		98.11000	98.11000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			103.22000		103.22000		103.52000	103.52000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			103.56000		103.56000		103.86000	103.86000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			97.10000		97.10000		97.42000	97.42000			0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap			104.23000		104.23000		104.55000	104.55000			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			99.56000		99.56000		99.57000	99.57000			0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap			101.99000		101.99000		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			99.30000		99.30000		99.31000	99.31000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.73000		99.73000		99.74000	99.74000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			101.88000		101.88000		101.90000	101.90000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap			102.86000		102.86000		102.89000	102.89000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap			98.93000		98.93000		98.97000	98.97000			0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap			102.55000		102.55000		102.58000	102.58000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			96.47000		96.47000		96.51000	96.51000			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			95.70000		95.70000		95.76000	95.76000			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			94.89000		94.89000		94.97000	94.97000			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			95.07000		95.07000		95.17000	95.17000			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			97.26000		97.26000		97.37000	97.37000			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap			97.39000		97.39000		97.51000	97.51000			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	98.59000	98.59000	98.59000	98.72000	98.72000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	102.50000	102.50000	102.50000	102.65000	102.65000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	103.76000	103.76000	103.76000	103.93000	103.93000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	97.18000	97.18000	97.18000	97.36000	97.36000				0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap	103.21000	103.21000	103.21000	103.41000	103.41000				0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future	587.36500	587.36500	587.36500	586.99000	586.99000				0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future	597.84200	597.84200	597.84200	597.45900	597.45900				0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future	609.43000	609.43000	609.43000	609.04000	609.04000				0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future	686.17200	686.17200	686.17200	684.90900	684.90900				0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future	698.41100	698.41100	698.41100	697.12500	697.12500				0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	711.94900	711.94900	711.94900	710.63800	710.63800				0.00	0.00	0	0.00
ALBI	On 02/08/2018	Index Future	623.73100	623.73100	623.73100	622.22400	622.22400				0.00	1,478,242,470.00	237	863.00
ALBI	On 01/11/2018	Index Future	634.85600	634.85600	634.85600	633.32200	633.32200				0.00	1,504,608,720.00	237	237.00
ALBI	On 07/02/2019	Index Future	647.16200	647.16200	647.16200	645.59800	645.59800				0.00	0.00	0	0.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	10.07060	10.07060	10.07060	10.12450	10.12450			11.23	0.00	0.00	0	12,355.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.18880	10.18880	10.18880	10.24480	10.24480			11.44	0.00	0.00	0	11,412.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future	10.31840	10.31840	10.31840	10.37760	10.37760			12.26	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.44290	10.44290	10.44290	10.50420	10.50420			12.93	0.00	0.00	0	4,929.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	10.44370	10.44370	10.44370	10.55690	10.55690			12.47	0.00	0.00	0	500.00
CAD/ R	On 18/03/2019	Foreign Exchange Future	10.58400	10.58400	10.58400	10.69930	10.69930			13.63	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.69520	13.69520	13.69520	13.86850	13.86850			13.52	0.00	1,027,140.00	75	1,215.00
CHF / R	On 14/12/2018	Foreign Exchange Future	13.96050	13.96050	13.96050	14.13750	14.13750			13.85	0.00	0.00	0	50.00
CHF / R	On 18/03/2019	Foreign Exchange Future	14.25670	14.25670	14.25670	14.43770	14.43770			14.29	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.53670	14.53670	14.53670	14.72440	14.72440			14.64	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	2.03500	2.03500	2.03500	2.04490	2.04490			13.03	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.05300	2.05300	2.05300	2.06310	2.06310			12.97	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future	2.07210	2.07210	2.07210	2.08280	2.08280			13.56	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.08980	2.08980	2.08980	2.10130	2.10130			14.33	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.13970	2.13970	2.13970	2.16280	2.16280			13.14	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.18030	2.18030	2.18030	2.20380	2.20380			13.41	0.00	0.00	0	0.00
DKK / R	On 18/03/2019	Foreign Exchange Future	2.22480	2.22480	2.22480	2.24900	2.24900			13.97	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.26690	2.26690	2.26690	2.29210	2.29210			14.73	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	10.68498	79.31712		10.72145	79.09533				0.00	0.00	0	9,466.00
ES33	On 01/11/2018	Bond Future	10.79364	76.94351		10.83141	76.71771				0.00	0.00	0	0.00
ES33	On 07/02/2019	Bond Future	10.91700	78.43453		10.95621	78.20459				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	10.89423	82.18637		10.93067	81.93253				0.00	0.00	0	7,957.00
ES42	On 01/11/2018	Bond Future	10.99934	79.39221		11.03708	79.13379				0.00	0.00	0	0.00
ES42	On 07/02/2019	Bond Future	11.11458	80.93046		11.15372	80.66726				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	619.59400	619.59400		618.04100	618.04100				0.00	0.00	0	475.00
GOVI	On 01/11/2018	GOVI	630.64600	630.64600		629.06300	629.06300				0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI	642.87000	642.87000		641.25700	641.25700				0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.72050	1.72050		1.73930	1.73930			14.73	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.74260	1.74260		1.76170	1.76170			15.39	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.76580	1.76580		1.78540	1.78540			15.34	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.78730	1.78730		1.80730	1.80730			15.85	0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future	130.68652	130.68652		130.74999	130.74999				0.00	0.00	0	864.00
I2025	On 01/11/2018	Bond Future	133.04684	133.04684		133.11158	133.11158				0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future	134.23695	134.23695		134.30309	134.30309				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	100.11536	100.11536		100.29355	100.29355				0.00	0.00	0	1,370.00
I2029	On 01/11/2018	Bond Future	100.87396	100.87396		101.05551	101.05551				0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future	102.84794	102.84794		103.03306	103.03306				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	102.51120	102.51120		102.49842	102.49842				0.00	0.00	0	11,819.00
I2033	On 01/11/2018	Bond Future	103.24159	103.24159		103.22872	103.22872				0.00	0.00	0	0.00
I2033	On 07/02/2019	Bond Future	105.26197	105.26197		105.24901	105.24901				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	122.21156	122.21156		122.19598	122.19598				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		124.41874	124.41874		124.40294	124.40294			0.00	0.00	0	280.00
I2038	On 07/02/2019	Bond Future		125.26327	125.26327		125.24745	125.24745			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		116.20495	116.20495		116.19010	116.19010			0.00	0.00	0	11,876.00
I2046	On 01/11/2018	Bond Future		116.65439	116.65439		116.63947	116.63947			0.00	0.00	0	140.00
I2046	On 07/02/2019	Bond Future		118.93727	118.93727		118.92204	118.92204			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		120.75933	120.75933		121.13021	121.13021			0.00	0.00	0	9,701.00
I2050	On 01/11/2018	Bond Future		122.94016	122.94016		123.31812	123.31812			0.00	0.00	0	135.00
I2050	On 07/02/2019	Bond Future		123.57457	123.57457		123.96010	123.96010			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		250.69300	250.69300		250.77100	250.77100			0.00	0.00	0	852.00
IGOV	On 01/11/2018	Index Future		255.22200	255.22200		255.30000	255.30000			0.00	0.00	0	227.00
IGOV	On 07/02/2019	Index Future		260.21700	260.21700		260.29700	260.29700			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		0.13230	0.13230		0.13360	0.13360			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future		0.13140	0.13140		0.13310	0.13310			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future		0.13050	0.13050		0.13270	0.13270			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.12940	0.12940		0.13230	0.13230			0.00	0.00	0	1,093.00
NOK/R	On 17/09/2018	Foreign Exchange Future		1.68900	1.68900		1.70300	1.70300		12.56	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future		1.71380	1.71380		1.72820	1.72820		12.46	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future		1.74060	1.74060		1.75530	1.75530		13.69	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.76600	1.76600		1.78120	1.78120		14.22	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future		9.22380	9.22380		9.30730	9.30730		12.61	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future		9.33200	9.33200		9.41670	9.41670		12.93	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future		9.45050	9.45050		9.53690	9.53690		13.70	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		9.56390	9.56390		9.65170	9.65170		14.29	0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future		1.31110	1.31110		1.31550	1.31550			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future		1.31980	1.31980		1.32630	1.32630			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future		1.32940	1.32940		1.33420	1.33420			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future		1.33660	1.33660		1.34080	1.34080			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future		1.32960	1.32960		1.33090	1.33090			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			1.18160		1.18160		1.18190	1.18190			0.00	41,356.00	35	145.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.17210		8.17210	0.12074	8.06320	8.06320		16.54	0.00	0.00	0	0.00
R186	On 02/08/2018	Bond Future			8.63217		112.30032		8.66316	112.10554		8.17	0.00	2,821,657,840.32	25,126	87,225.00
R186	On 02/08/2018	Bond Future	7.50	Call	0.26000		0.00026		0.41000	0.00041	0.260	7.52	0.00	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.25	Call	157.37000		0.15737		160.10000	0.16010	157.370	7.70	0.14	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.75	Call	1,350.55000		1.35055		1,286.68000	1.28668	1,350.550	8.17	0.63	0.00	0	2,500.00
R186	On 02/08/2018	Bond Future	8.75	Put	612.35000		0.61235		743.26000	0.74326	612.350	8.17	0.37	104,729,716.00	2,500	2,500.00
R186	On 02/08/2018	Bond Future	8.90	Put	337.18000		0.33718		433.79000	0.43379	337.180	8.30	0.24	66,830,210.72	2,500	2,500.00
R186	On 01/11/2018	Bond Future			8.69436		114.30319		8.72677	114.10492		7.93	0.00	3,271,471,600.99	28,621	20,737.00
R186	On 01/11/2018	Bond Future	7.96	Call	399.29000		0.39929		381.60000	0.38160	399.290	7.15	0.17	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	1,296.47000		1.29647		1,244.22000	1.24422	1,296.470	7.51	0.39	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	965.59000		0.96559		1,048.04000	1.04804	965.590	8.04	0.29	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			8.76437		111.21318		8.79836	111.01140		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			298.38546		298.38546		298.77364	298.77364			0.00	0.00	0	2,350.00
R197	On 01/11/2018	Bond Future			303.77450		303.77450		304.17016	304.17016			0.00	0.00	0	0.00
R197	On 07/02/2019	Bond Future			302.36273		302.36273		302.76644	302.76644			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			233.54246		233.54246		233.51357	233.51357			0.00	0.00	0	22,040.00
R202	On 01/11/2018	Bond Future			237.76049		237.76049		237.73142	237.73142			0.00	0.00	0	0.00
R202	On 07/02/2019	Bond Future			238.50593		238.50593		238.47640	238.47640			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			8.05478		102.21556		8.07055	102.15673		4.24	0.00	1,595,278,244.92	15,607	39,520.00
R2023	On 01/11/2018	Bond Future			8.11417		100.11264		8.13104	100.05271		4.27	0.00	1,562,457,972.48	15,607	15,273.00
R2023	On 07/02/2019	Bond Future			8.18529		102.05274		8.20342	101.99194		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			9.02818		92.89256		9.05413	92.71870		11.08	0.00	1,465,287,241.44	15,774	46,094.00
R2030	On 02/08/2018	Bond Future	8.51	Call	79.39000		0.07939		87.00000	0.08700	79.390	10.09	0.07	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	666.33000		0.66633		659.58000	0.65958	666.330	10.64	0.38	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	162.96000		0.16296		221.73000	0.22173	162.960	11.40	0.12	0.00	0	7,850.00
R2030	On 01/11/2018	Bond Future			9.08777		94.54922		9.11464	94.37228		10.84	0.00	1,491,419,396.28	15,774	15,774.00
R2030	On 07/02/2019	Bond Future			9.15476		92.37202		9.18265	92.19194		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			9.21785		95.45802		9.24374	95.26997		11.91	0.00	1,067,029,747.56	11,178	33,939.00
R2032	On 01/11/2018	Bond Future			9.28150		93.00560		9.30827	92.81419		12.17	0.00	1,039,616,596.80	11,178	11,178.00
R2032	On 07/02/2019	Bond Future			9.35191		94.80786		9.37964	94.61296		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			9.35752		99.82415		9.39349	99.53388		12.63	0.00	729,315,239.90	7,306	61,261.00
R2035	On 01/11/2018	Bond Future			9.42166		97.10870		9.45879	96.81325		12.96	0.00	709,476,162.20	7,306	7,228.00
R2035	On 07/02/2019	Bond Future			9.49381		98.99055		9.53223	98.68968		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			9.43314		92.06684		9.46914	91.77482		13.85	0.00	0.00	0	50,259.00
R2037	On 01/11/2018	Bond Future			9.49274		93.70881		9.52985	93.41147		13.58	0.00	0.00	0	13,273.00
R2037	On 07/02/2019	Bond Future			9.55924		91.26477		9.59757	90.96197		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			6.58848		101.50810		6.58336	101.50999		0.17	0.00	81,206,480.00	800	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			9.50808		95.55028		9.54408	95.23607		14.32	0.00	7,166,271.00	75	20,865.00
R2040	On 01/11/2018	Bond Future			9.56750		97.25435		9.60458	96.93453		14.06	0.00	0.00	0	9,921.00
R2040	On 01/11/2018	Bond Future	8.50	Call	235.59000		0.23559		223.08000	0.22308	235.590	12.14	0.08	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	1,240.32000		1.24032		1,179.84000	1.17984	1,240.320	12.85	0.29	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	1,554.66000		1.55466		1,481.76000	1.48176	1,554.660	13.10	0.34	0.00	0	3,540.00
R2040	On 01/11/2018	Bond Future	9.80	Call	4,135.26000		4.13526		3,978.81000	3.97881	4,135.260	14.13	0.62	0.00	0	3,540.00
R2040	On 07/02/2019	Bond Future			9.63373		94.62845		9.67202	94.30265		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			9.53744		92.67511		9.57341	92.35551		15.04	0.00	0.00	0	34,513.00
R2044	On 01/11/2018	Bond Future			9.59472		94.32791		9.63174	94.00260		14.78	0.00	0.00	0	11,691.00
R2044	On 07/02/2019	Bond Future			9.65845		91.77051		9.69664	91.43915		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			9.53616		96.07353		9.57205	95.74585		14.86	0.00	34,586,470.80	360	84,567.00
R2048	On 01/11/2018	Bond Future			9.59488		93.35451		9.63183	93.02096		15.31	0.00	0.00	0	20,516.00
R2048	On 07/02/2019	Bond Future			9.66048		95.16357		9.69861	94.82380		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			7.35598		100.30389		7.37725	100.27539		0.84	0.00	305,726,256.72	3,048	20,070.00
R207	On 01/11/2018	Bond Future			7.37289		102.09281		7.39878	102.06380		0.75	0.00	238,182,525.73	2,333	1,678.00
R207	On 07/02/2019	Bond Future			7.39364		100.42633		7.42708	100.39702		0.79	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	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 02/08/2018	Bond Future			7.64763		100.25078		7.66860	100.20201		2.00	0.00	1,556,293,108.72	15,524	14,964.00
R208	On 01/11/2018	Bond Future			7.69613		98.63926		7.71949	98.58961		2.09	0.00	1,572,211,165.14	15,939	14,322.00
R208	On 07/02/2019	Bond Future			7.75619		100.55073		7.78261	100.50039		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			9.34097		75.70453		9.37685	75.45941		14.29	0.00	929,273,105.75	12,275	116,835.00
R209	On 02/08/2018	Bond Future	8.46	Call	6.05000		0.00605		7.42000	0.00742	6.050	12.93	0.01	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	7.82000		0.00782		9.41000	0.00941	7.820	12.93	0.01	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	3,721.42000		3.72142	3,969.68000	3.96968	3,721.420	13.07	0.92	0.00	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	210.48000		0.21048	209.79000	0.20979	210.480	13.29	0.16	0.00	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	1,589.26000		1.58926	1,806.40000	1.80640	1,589.260	13.82	0.62	0.00	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	817.61000		0.81761	986.97000	0.98697	817.610	14.18	0.41	0.00	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	2,492.12000		2.49212	2,357.17000	2.35717	2,492.120	14.55	0.78	0.00	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	32.20000		0.03220	54.35000	0.05435	32.200	15.78	0.03	0.00	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	0.76000		0.00076	1.94000	0.00194	0.760	16.40	0.00	0.00	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.39765		73.90704		9.43458	73.65756		14.66	0.00	906,100,310.40	12,260	8,553.00
R209	On 01/11/2018	Bond Future	8.89	Call	940.85000		0.94085	896.54000	0.89654	940.850	13.55	0.28	0.00	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.64	Call	3,324.92000		3.32492	3,202.76000	3.20276	3,324.920	14.87	0.62	0.00	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.98	Put	1,047.61000		1.04761	1,141.20000	1.14120	1,047.610	15.51	0.26	0.00	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	1,017.69000		1.01769	1,109.50000	1.10950	1,017.690	15.55	0.25	0.00	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.45985		75.33924		9.49793	75.08509		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			186.32638		186.32638		186.30390	186.30390			0.00	0.00	0	2,179.00
R210	On 01/11/2018	Bond Future			187.19153		187.19153		187.16886	187.16886			0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future			190.85464		190.85464		190.83150	190.83150			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			153.33054		153.33054		153.20934	153.20934			0.00	0.00	0	4,777.00
R212	On 01/11/2018	Bond Future			156.09980		156.09980		155.97660	155.97660			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 07/02/2019	Bond Future		157.00074	157.00074		156.87528	156.87528			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	9.11164		87.42414		9.13748	87.25410		11.62	0.00	1,701,361,188.54	19,461	28,017.00
R213	On 01/11/2018	Bond Future	9.17313		85.43734		9.19985	85.26420		11.89	0.00	1,662,696,073.74	19,461	16,104.00
R213	On 07/02/2019	Bond Future	9.24254		87.09307		9.27022	86.91684		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	9.49085		75.19304		9.52672	74.93679		15.23	0.00	0.00	0	30,070.00
R214	On 01/11/2018	Bond Future	9.54856		73.24134		9.58545	72.98055		15.63	0.00	0.00	0	11,522.00
R214	On 07/02/2019	Bond Future	9.61298		74.66073		9.65102	74.39499		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	9.96100		9.96100		10.05220	10.05220		12.54	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	10.09640		10.09640		10.18870	10.18870		12.77	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.23970		10.23970		10.33410	10.33410		13.33	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.37520		10.37520		10.47250	10.47250		13.78	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.87300		2.87300		2.88710	2.88710		18.15	0.00	0.00	0	12,775.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.79630		2.79630		2.80890	2.80890		18.18	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.71550		2.71550		2.72820	2.72820		17.62	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.64540		2.64540		2.65640	2.65640		17.29	0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.33210		1.33210		1.34430	1.34430			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.28420		1.28420		1.29590	1.29590			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future	1.23870		1.23870		1.25010	1.25010			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.20090		1.20090		1.21200	1.21200			0.00	0.00	0	0.00
Total for Derivatives :												30,312,389,775.47	618,706	5 822 682.00
Grand Total:												30,312,389,775.47	618,706	5 822 682.00