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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 11/07/2018

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
<b>Derivatives</b>														
\$ / R	On 12/07/2018	Any day expiry	13.43010	13.43010		13.37220	13.37220		17.60	0.00	0.00	0	142.00	
\$ / R	On 16/07/2018	Any day expiry	13.43370	13.43370		13.37750	13.37750		14.51	0.00	0.00	0	34.00	
\$ / R	On 20/07/2018	Any day expiry	13.44070	13.44070		13.38450	13.38450		15.10	0.00	0.00	0	1,800.00	
\$ / R	On 24/07/2018	Any day expiry	13.44770	13.44770		13.39150	13.39150		14.67	0.00	0.00	0	500.00	
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	1,006.74850	1.00675	1,063.46550	1.06347	1,006.749	19.18	0.98	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	0.06760	0.00007	0.10550	0.00011	0.068	26.62	0.00	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry	13.44940	13.44940		13.39320	13.39320		14.76	0.00	13,393.20	1	20,570.00	
\$ / R	On 27/07/2018	Any day expiry	13.45290	13.45290		13.39670	13.39670		15.01	0.00	0.00	0	920.00	
\$ / R	On 27/07/2018	Any day expiry	13.25	Put	84.23610	0.08424	0.00000	0.00000	84.236	14.92	0.31	82,814,821.20	20,000	20,000.00
\$ / R	On 31/07/2018	Any day expiry	13.45990	13.45990		13.40360	13.40360		14.90	0.00	26,934,000.00	2,000	3,367.00	
\$ / R	On 31/07/2018	Any day expiry	13.00	Put	31.80230	0.03180	46.01820	0.04602	31.802	13.95	0.14	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	13.50	Call	170.59300	0.17059	156.58390	0.15658	170.593	15.09	0.47	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	420.06850	0.42007	471.58800	0.47159	420.068	16.27	0.74	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	0.49440	0.00049	0.58740	0.00059	0.494	24.06	0.00	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	0.28300	0.00028	0.36870	0.00037	0.283	26.86	0.00	0.00	0	500.00
\$ / R	On 02/08/2018	Any day expiry	13.46340	13.46340		13.40710	13.40710		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			13.47210	13.47210		13.41580	13.41580		15.03	0.00	0.00	0	0.00
\$ / R	12.32	Put	On 07/08/2018	Any day expiry	5.87450	0.00587		7.03780	0.00704	5.875	16.93	0.02	0.00	0	1,880.00		
\$ / R	13.86	Put	On 07/08/2018	Any day expiry	485.81530	0.48582	536.13010	0.53613	485.815	16.49	0.73	0.00	0	1,880.00			
\$ / R	16.18	Call	On 07/08/2018	Any day expiry	0.51990	0.00052		0.64650	0.00065	0.520	23.28	0.00	0.00	0	1,880.00		
\$ / R			On 13/08/2018	Any day expiry	13.48260	13.48260		13.42620	13.42620		15.08	0.00	0.00	0	70.00		
\$ / R			On 15/08/2018	Any day expiry	13.48610	13.48610		13.42970	13.42970		15.14	0.00	18,913,120.00	1,400	6,070.00		
\$ / R	13.43	Put	On 15/08/2018	Any day expiry	223.06100	0.22306		0.00000	0.00000	223.061	15.05	0.46	650,756.05	106	106.00		
\$ / R	13.55	Call	On 15/08/2018	Any day expiry	224.88130	0.22488		0.00000	0.00000	224.881	15.30	0.47	671,682.65	106	106.00		
\$ / R			On 20/08/2018	Any day expiry	13.49490	13.49490		13.43850	13.43850		15.04	0.00	0.00	0	600.00		
\$ / R			On 31/08/2018	Any day expiry	13.51410	13.51410		13.45770	13.45770		15.04	0.00	0.00	0	3,404.00		
\$ / R	13.00	Put	On 31/08/2018	Any day expiry	98.33140	0.09833	116.45640	0.11646	98.331	14.39	0.23	0.00	0	500.00			
\$ / R	13.65	Call	On 31/08/2018	Any day expiry	249.94860	0.24995	235.56770	0.23557	249.949	15.47	0.44	0.00	0	500.00			
\$ / R	13.80	Put	On 31/08/2018	Any day expiry	486.52850	0.48653	532.08900	0.53209	486.528	15.90	0.63	0.00	0	1,000.00			
\$ / R	16.05	Call	On 31/08/2018	Any day expiry	3.85050	0.00385	3.92510	0.00393	3.851	19.89	0.01	0.00	0	500.00			
\$ / R	16.57	Call	On 31/08/2018	Any day expiry	2.49000	0.00249	2.78290	0.00278	2.490	21.86	0.01	0.00	0	500.00			
\$ / R			On 03/09/2018	Any day expiry	13.51940	13.51940		13.46290	13.46290		14.90	0.00	0.00	0	197.00		
\$ / R			On 13/09/2018	Any day expiry	13.53690	13.53690		13.48040	13.48040		15.08	0.00	0.00	0	0.00		
\$ / R	13.30	Put	On 13/09/2018	Any day expiry	225.72020	0.22572	254.18070	0.25418	225.720	14.76	0.38	0.00	0	747.00			
\$ / R			On 17/09/2018	Foreign Exchange Future	13.54390	13.54390		13.48730	13.48730		15.05	0.00	620,920,095.50	45,845	501,810.00		
\$ / R	11.48	Put	On 17/09/2018	Foreign Exchange Future	3.66190	0.00366	4.04230	0.00404	3.662	16.90	0.01	0.00	0	5,200.00			
\$ / R	11.50	Put	On 17/09/2018	Foreign Exchange Future	3.75860	0.00376	4.15880	0.00416	3.759	16.80	0.01	0.00	0	45,000.00			
\$ / R	11.60	Put	On 17/09/2018	Foreign Exchange Future	4.28940	0.00429	4.80190	0.00480	4.289	16.30	0.01	0.00	0	2,000.00			
\$ / R	11.75	Put	On 17/09/2018	Foreign Exchange Future	5.25960	0.00526	5.99180	0.00599	5.260	15.57	0.02	0.00	0	93,314.00			
\$ / R	11.85	Put	On 17/09/2018	Foreign Exchange Future	6.05180	0.00605	6.97370	0.00697	6.052	15.07	0.02	0.00	0	48,200.00			
\$ / R	11.90	Put	On 17/09/2018	Foreign Exchange Future	6.50070	0.00650	7.53340	0.00753	6.501	14.83	0.02	0.00	0	3,000.00			
\$ / R	12.00	Put	On 17/09/2018	Foreign Exchange Future	7.52340	0.00752	8.81710	0.00882	7.523	14.33	0.02	0.00	0	13,300.00			
\$ / R	12.25	Put	On 17/09/2018	Foreign Exchange Future	12.51260	0.01251	16.49480	0.01649	12.513	13.41	0.04	0.00	0	40,000.00			
\$ / R	12.25	Call	On 17/09/2018	Foreign Exchange Future	1,306.41260	1.30641	1,253.79480	1.25379	1,306.413	13.41	0.96	0.00	0	500.00			
\$ / R	12.30	Put	On 17/09/2018	Foreign Exchange Future	15.23120	0.01523	19.77570	0.01978	15.231	13.47	0.05	0.00	0	100.00			
\$ / R	12.38	Put	On 17/09/2018	Foreign Exchange Future	20.55430	0.02055	26.09590	0.02610	20.554	13.57	0.06	0.00	0	60,000.00			
\$ / R	12.50	Call	On 17/09/2018	Foreign Exchange Future	1,075.09940	1.07510	1,025.75540	1.02576	1,075.099	13.72	0.92	0.00	0	4,600.00			
\$ / R	12.50	Put	On 17/09/2018	Foreign Exchange Future	31.19940	0.03120	38.45540	0.03846	31.199	13.72	0.08	0.00	0	34,000.00			
\$ / R	12.58	Put	On 17/09/2018	Foreign Exchange Future	40.39050	0.04039	48.92580	0.04893	40.391	13.82	0.10	0.00	0	8,000.00			
\$ / R	12.61	Put	On 17/09/2018	Foreign Exchange Future	44.32390	0.04432	53.36510	0.05337	44.324	13.86	0.11	0.00	0	13,231.00			
\$ / R	12.65	Put	On 17/09/2018	Foreign Exchange Future	50.00930	0.05001	59.74690	0.05975	50.009	13.91	0.12	0.00	0	1,550.00			
\$ / R	12.77	Call	On 17/09/2018	Foreign Exchange Future	844.25190	0.84425	799.60350	0.79960	844.252	14.06	0.84	0.00	0	5,200.00			
\$ / R	12.80	Call	On 17/09/2018	Foreign Exchange Future	820.16290	0.82016	776.09460	0.77609	820.163	14.09	0.83	0.00	0	50.00			
\$ / R	12.85	Put	On 17/09/2018	Foreign Exchange Future	86.89570	0.08690	100.41410	0.10041	86.896	14.15	0.19	0.00	0	3,750.00			
\$ / R	13.00	Put	On 17/09/2018	Foreign Exchange Future	125.14250	0.12514	143.22400	0.14322	125.143	14.35	0.24	0.00	0	73,000.00			
\$ / R	13.00	Call	On 17/09/2018	Foreign Exchange Future	669.04250	0.66904	630.52400	0.63052	669.043	14.35	0.76	0.00	0	30,000.00			
\$ / R	13.20	Put	On 17/09/2018	Foreign Exchange Future	191.85960	0.19186	216.64290	0.21664	191.860	14.60	0.33	0.00	0	4,000.00			
\$ / R	13.20	Call	On 17/09/2018	Foreign Exchange Future	535.75960	0.53576	503.94290	0.50394	535.760	14.60	0.67	0.00	0	4,000.00			
\$ / R	13.22	Put	On 17/09/2018	Foreign Exchange Future	199.56450	0.19956	225.03600	0.22504	199.565	14.63	0.34	0.00	0	26,000.00			
\$ / R	13.25	Call	On 17/09/2018	Foreign Exchange Future	505.38050	0.50538	475.28900	0.47529	505.381	14.67	0.65	0.00	0	1,250.00			

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	211.48050	0.21148	237.98900	0.23799	211.480	14.67	0.35	0.00	0	74,064.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	371.34870	0.37135	349.76040	0.34976	371.349	14.99	0.53	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Put	383.52220	0.38352	422.71900	0.42272	383.522	15.18	0.51	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Call	327.42220	0.32742	310.01900	0.31002	327.422	15.18	0.49	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	307.88520	0.30789	291.73800	0.29174	307.885	15.31	0.47	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Call	198.66110	0.19866	189.66320	0.18966	198.661	16.22	0.33	0.00	0	63,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Put	654.76110	0.65476	702.36320	0.70236	654.761	16.22	0.67	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.70	Call	81.45610	0.08146	78.98060	0.07898	81.456	17.94	0.15	0.00	0	63,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Call	55.25510	0.05526	53.41210	0.05341	55.255	18.60	0.11	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	14.96420	0.01496	14.26320	0.01426	14.964	20.30	0.03	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	13.65750	0.01366	12.99460	0.01299	13.658	20.42	0.03	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	11.99770	0.01200	11.38400	0.01138	11.998	20.60	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	9.89090	0.00989	9.45040	0.00945	9.891	20.86	0.02	0.00	0	73,314.00
\$ / R	On 25/09/2018	Any day expiry			13.55790	13.55790	13.50120	13.50120		15.10	0.00	0.00	0	0.00
\$ / R	On 28/09/2018	Any day expiry			13.56320	13.56320	13.50640	13.50640		15.16	0.00	0.00	0	4,137.00
\$ / R	On 28/09/2018	Any day expiry	13.00	Put	143.37510	0.14338	161.53460	0.16153	143.375	14.46	0.25	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.78	Call	299.61210	0.29961	284.97390	0.28497	299.612	15.72	0.43	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	529.68640	0.52969	572.26720	0.57227	529.686	15.76	0.58	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	17.74230	0.01774	17.19800	0.01720	17.742	20.90	0.04	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	8.18050	0.00818	7.95080	0.00795	8.180	21.30	0.02	0.00	0	500.00
\$ / R	On 02/10/2018	Any day expiry			13.57020	13.57020	13.51330	13.51330		15.13	0.00	0.00	0	55.00
\$ / R	On 25/10/2018	Any day expiry			13.61050	13.61050	13.55310	13.55310		15.28	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			13.61750	13.61750	13.56000	13.56000		15.24	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			13.62100	13.62100	13.56350	13.56350		15.27	0.00	0.00	0	3,608.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	185.28520	0.18529	205.46430	0.20546	185.285	14.48	0.27	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	570.12850	0.57013	610.46930	0.61047	570.128	15.69	0.54	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	346.93510	0.34694	332.10880	0.33211	346.935	15.97	0.42	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	34.72720	0.03473	33.69940	0.03370	34.727	20.68	0.05	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	20.27180	0.02027	19.95240	0.01995	20.272	21.27	0.03	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			13.62270	13.62270	13.56520	13.56520		15.27	0.00	0.00	0	55.00
\$ / R	On 05/11/2018	Any day expiry			13.62970	13.62970	13.57210	13.57210		15.34	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	25.24110	0.02524	26.42440	0.02642	25.241	15.00	0.05	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	613.49710	0.61350	654.83340	0.65483	613.497	15.78	0.56	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	28.21490	0.02821	28.17390	0.02817	28.215	21.02	0.04	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			13.64370	13.64370	13.58590	13.58590		15.33	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			13.64900	13.64900	13.59110	13.59110		15.36	0.00	0.00	0	700.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	5.67170	0.00567	5.50090	0.00550	5.672	17.53	0.01	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	20.71700	0.02072	21.99780	0.02200	20.717	15.48	0.04	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	713.92410	0.71392	682.12780	0.68213	713.924	14.77	0.66	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			13.67350	13.67350	13.61540	13.61540		15.33	0.00	0.00	0	3,363.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	216.19310	0.21619	237.76100	0.23776	216.193	14.46	0.27	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	599.32110	0.59932	638.74990	0.63875	599.321	15.62	0.52	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	377.77060	0.37777	363.42200	0.36342	377.771	16.16	0.41	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	51.79780	0.05180	50.27830	0.05028	51.798	20.77	0.07	0.00	0	500.00

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\$ / R	On 30/11/2018	Any day expiry	17.31	Call	36.48350	0.03648	35.14540	0.03515	36.483	21.96	0.05	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			13.69270	13.69270	13.63440	13.63440		15.39	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	519.58740	0.51959	555.32520	0.55533	519.587	15.32	0.47	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	120.43720	0.12044	115.93590	0.11594	120.437	18.93	0.15	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			13.69800	13.69800	13.63960	13.63960		15.40	0.00	15,451,344.00	1,128	71,899.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	26.10120	0.02610	28.08240	0.02808	26.101	15.14	0.05	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	30.99980	0.03100	33.62200	0.03362	31.000	14.96	0.05	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	39.03900	0.03904	42.74770	0.04275	39.039	14.71	0.07	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	45.40840	0.04541	49.99650	0.05000	45.408	14.54	0.08	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	46.79080	0.04679	51.57040	0.05157	46.791	14.51	0.08	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	52.70700	0.05271	58.31440	0.05831	52.707	14.37	0.09	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	61.04980	0.06105	67.82590	0.06783	61.050	14.20	0.10	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	65.65160	0.06565	73.07300	0.07307	65.652	14.12	0.10	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	80.40630	0.08041	91.67580	0.09168	80.406	13.97	0.12	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	101.03500	0.10104	114.05460	0.11405	101.035	14.06	0.15	0.00	0	26,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	1,299.03500	1.29904	1,253.65460	1.25365	1,299.035	14.06	0.85	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	127.44710	0.12745	142.46570	0.14247	127.447	14.16	0.18	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	138.80190	0.13880	154.61160	0.15461	138.802	14.20	0.19	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	155.85890	0.15586	172.79980	0.17280	155.859	14.25	0.21	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	228.43880	0.22844	250.69860	0.25070	228.439	14.43	0.27	0.00	0	175,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	926.43880	0.92644	890.29860	0.89030	926.439	14.43	0.73	0.00	0	7,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	264.81570	0.26482	289.22160	0.28922	264.816	14.57	0.30	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	802.48370	0.80248	770.63160	0.77063	802.484	14.71	0.67	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	312.81110	0.31281	339.78640	0.33979	312.811	14.74	0.34	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	325.54960	0.32555	353.16430	0.35316	325.550	14.78	0.35	0.00	0	22,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	773.54960	0.77355	742.76430	0.74276	773.550	14.78	0.65	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	417.93150	0.41793	449.71730	0.44972	417.932	15.06	0.41	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	443.02030	0.44302	475.82130	0.47582	443.020	15.12	0.42	0.00	0	26,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	641.02030	0.64102	615.42130	0.61542	641.020	15.12	0.58	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	551.06040	0.55106	588.50510	0.58851	551.060	15.40	0.48	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.71	Put	556.94170	0.55694	594.55860	0.59456	556.942	15.42	0.48	0.00	0	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Put	598.91980	0.59892	637.71350	0.63771	598.920	15.55	0.50	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	516.91980	0.51692	497.31350	0.49731	516.920	15.55	0.50	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	605.03070	0.60503	643.98930	0.64399	605.031	15.57	0.51	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	509.16970	0.50917	489.89220	0.48989	509.170	15.59	0.49	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	454.53360	0.45453	437.59120	0.43759	454.534	15.86	0.45	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	437.63370	0.43763	421.42310	0.42142	437.634	15.96	0.44	0.00	0	16,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	396.57990	0.39658	382.15190	0.38215	396.580	16.20	0.41	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	340.93000	0.34093	328.94250	0.32894	340.930	16.57	0.36	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.38	Call	328.32990	0.32833	316.91680	0.31692	328.330	16.66	0.35	0.00	0	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	313.96350	0.31396	303.12150	0.30312	313.963	16.77	0.34	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	279.00050	0.27900	269.39740	0.26940	279.000	17.08	0.30	0.00	0	18,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	276.96170	0.27696	267.42820	0.26743	276.962	17.10	0.30	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	274.93930	0.27494	265.47770	0.26548	274.939	17.12	0.30	0.00	0	5,500.00

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 14/12/2018	Foreign Exchange Future	14.70	Call	259.32830	0.25933	250.41080	0.25041	259.328	17.28	0.28	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	250.07230	0.25007	241.47790	0.24148	250.072	17.38	0.28	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	234.32670	0.23433	226.27430	0.22627	234.327	17.55	0.26	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	209.02220	0.20902	201.82780	0.20183	209.022	17.86	0.24	0.00	0	16,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	207.54760	0.20755	200.29060	0.20029	207.548	17.88	0.23	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	195.69370	0.19569	188.42170	0.18842	195.694	18.02	0.22	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	186.95390	0.18695	180.00660	0.18001	186.954	18.11	0.21	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	145.79090	0.14579	140.35630	0.14036	145.791	18.60	0.17	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	143.63220	0.14363	138.27820	0.13828	143.632	18.63	0.17	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	123.87260	0.12387	119.23770	0.11924	123.873	18.93	0.15	0.00	0	11,380.00
\$ / R	On 21/12/2018	Any day expiry			13.71020	13.71020	13.65170	13.65170		15.38	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	310.71280	0.31071	337.35590	0.33736	310.713	14.70	0.33	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	353.66210	0.35366	382.37340	0.38237	353.662	14.84	0.36	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	280.66700	0.28067	271.10700	0.27111	280.667	17.15	0.30	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	263.34020	0.26334	254.36650	0.25437	263.340	17.32	0.28	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			13.72770	13.72770	13.66900	13.66900		15.39	0.00	0.00	0	2,078.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	241.44170	0.24144	264.25710	0.26426	241.442	14.38	0.27	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	621.89160	0.62189	660.93900	0.66094	621.892	15.48	0.50	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	407.13650	0.40714	392.89740	0.39290	407.137	16.23	0.40	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	67.49770	0.06750	65.55940	0.06556	67.498	20.68	0.08	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	49.71060	0.04971	48.25120	0.04825	49.711	21.93	0.06	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			13.73120	13.73120	13.67250	13.67250		15.39	0.00	0.00	0	55.00
\$ / R	On 30/01/2019	Any day expiry			13.78000	13.78000	13.72040	13.72040		15.48	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			13.78170	13.78170	13.72210	13.72210		15.48	0.00	0.00	0	1,225.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	267.29140	0.26729	289.64380	0.28964	267.291	14.43	0.28	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	431.76400	0.43176	418.20590	0.41821	431.764	16.44	0.39	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			13.80430	13.80430	13.74420	13.74420		15.49	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			13.83030	13.83030	13.76980	13.76980		15.56	0.00	0.00	0	4,725.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	288.66810	0.28867	311.17210	0.31117	288.668	14.47	0.28	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	453.71740	0.45372	441.12420	0.44112	453.717	16.62	0.38	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.86160	13.86160	13.80040	13.80040		15.55	0.00	0.00	0	5,932.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	6.10600	0.00611	6.00240	0.00600	6.106	15.63	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	47.87290	0.04787	51.94970	0.05195	47.873	13.84	0.07	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.06	Put	82.73390	0.08273	90.54240	0.09054	82.734	13.95	0.10	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	152.27760	0.15228	167.19370	0.16719	152.278	14.11	0.17	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.45	Call	901.61760	0.90162	872.79470	0.87279	901.618	15.00	0.62	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	494.91210	0.49491	527.47020	0.52747	494.912	15.02	0.38	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	647.84010	0.64784	685.37730	0.68538	647.840	15.42	0.45	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	711.21520	0.71122	750.78100	0.75078	711.215	15.57	0.47	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	555.16910	0.55517	539.47200	0.53947	555.169	16.24	0.43	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	501.57840	0.50158	487.94170	0.48794	501.578	16.51	0.40	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.96	Call	386.35080	0.38635	377.22260	0.37722	386.351	17.29	0.32	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	296.80380	0.29680	289.69990	0.28970	296.804	18.01	0.26	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	282.37650	0.28238	275.62550	0.27563	282.377	18.12	0.25	0.00	0	721.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 27/03/2019	Any day expiry			13.87720	13.87720		13.81570	13.81570		15.61	0.00	0.00	0	4,414.00
\$ / R	On 29/03/2019	Any day expiry			13.88070	13.88070		13.81910	13.81910		15.62	0.00	0.00	0	0.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	308.43030	0.30843		331.69790	0.33170	308.430	14.50	0.28	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	472.83420	0.47283		461.97360	0.46197	472.834	16.77	0.37	0.00	0	500.00
\$ / R	On 02/04/2019	Any day expiry			13.88760	13.88760		13.82590	13.82590		15.60	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			13.93640	13.93640		13.87400	13.87400		15.66	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	328.53010	0.32853		351.76850	0.35177	328.530	14.54	0.27	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	981.07100	0.98107		953.11370	0.95311	981.071	15.04	0.62	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	492.05990	0.49206		481.80880	0.48181	492.060	16.94	0.37	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry			13.99070	13.99070		13.92750	13.92750		15.73	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	347.19660	0.34720		371.18740	0.37119	347.197	14.59	0.27	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	509.34510	0.50935		499.58800	0.49959	509.345	17.12	0.36	0.00	0	500.00
\$ / R	On 03/06/2019	Any day expiry			13.99590	13.99590		13.93270	13.93270		15.71	0.00	0.00	0	54,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.01510	14.01510		13.95170	13.95170		15.72	0.00	0.00	0	15,410.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	10.10600	0.01011		9.72190	0.00972	10.106	13.38	0.02	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	146.22630	0.14623		159.50630	0.15951	146.226	13.80	0.14	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	274.00710	0.27401		293.86970	0.29387	274.007	14.45	0.23	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	347.75980	0.34776		371.28360	0.37128	347.760	14.59	0.27	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	444.80280	0.44480		472.58480	0.47258	444.803	14.76	0.32	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	738.07880	0.73808		777.39170	0.77739	738.079	15.49	0.44	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	766.54100	0.76654		806.63410	0.80663	766.541	15.56	0.44	0.00	0	12,450.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	648.98130	0.64898		634.71230	0.63471	648.981	16.48	0.43	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	581.50910	0.58151		569.84920	0.56985	581.509	16.81	0.40	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	421.20380	0.42120		413.93560	0.41394	421.204	17.80	0.30	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	408.14810	0.40815		401.18980	0.40119	408.148	17.88	0.29	0.00	0	12,450.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	376.66240	0.37666		370.43030	0.37043	376.662	18.09	0.27	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	357.23460	0.35723		351.44440	0.35144	357.235	18.23	0.26	0.00	0	911.00
\$ / R	On 28/06/2019	Any day expiry			14.03960	14.03960		13.97590	13.97590		15.77	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	362.58020	0.36258		386.38150	0.38638	362.580	14.63	0.27	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	522.25190	0.52225		513.12540	0.51313	522.252	17.26	0.35	0.00	0	500.00
\$ / R	On 01/07/2019	Any day expiry			14.04490	14.04490		13.98110	13.98110		15.76	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.04840	14.04840		13.98450	13.98450		15.76	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	547.19360	0.54719		580.41320	0.58041	547.194	14.98	0.36	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	310.60540	0.31061		306.20170	0.30620	310.605	18.76	0.23	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.09960	14.09960		14.03540	14.03540		15.88	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	380.71700	0.38072		404.73750	0.40474	380.717	14.71	0.27	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	546.01140	0.54601		537.37450	0.53737	546.011	17.48	0.35	0.00	0	500.00
\$ / R	On 01/08/2019	Any day expiry			14.10150	14.10150		14.03730	14.03730		15.89	0.00	0.00	0	55.00
\$ / R	On 30/08/2019	Any day expiry			14.15640	14.15640		14.09120	14.09120		16.03	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	397.07050	0.39707		420.98010	0.42098	397.071	14.80	0.27	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	564.85910	0.56486		555.64460	0.55564	564.859	17.73	0.35	0.00	0	500.00
\$ / R	On 02/09/2019	Any day expiry			14.16210	14.16210		14.09680	14.09680		16.02	0.00	0.00	0	55.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.18860	14.18860		14.12280	14.12280		16.11	0.00	0.00	0	0.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	17.85290	0.01785		19.30090	0.01930	17.853	13.19	0.02	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 16/09/2019	Foreign Exchange Future	12.50	Put	231.05770	0.23106	254.73380	0.25473	231.058	14.03	0.18	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	523.88920	0.52389	515.40760	0.51541	523.889	18.12	0.32	0.00	0	1,000.00
\$ / R	On 30/09/2019	Any day expiry			14.21510	14.21510	14.14880	14.14880		16.14	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	411.49580	0.41150	435.11060	0.43511	411.496	14.86	0.27	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	587.11810	0.58712	577.34920	0.57735	587.118	17.91	0.35	0.00	0	500.00
\$ / R	On 02/10/2019	Any day expiry			14.21890	14.21890	14.15250	14.15250		16.15	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.27380	14.27380	14.20650	14.20650		16.25	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	425.14580	0.42515	449.09690	0.44910	425.146	14.92	0.26	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	603.74680	0.60375	593.41030	0.59341	603.747	18.12	0.34	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry			14.32870	14.32870	14.26040	14.26040		16.40	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	436.88480	0.43688	460.86620	0.46087	436.885	14.96	0.26	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	622.55010	0.62255	611.90800	0.61191	622.550	18.29	0.34	0.00	0	500.00
\$ / R	On 02/12/2019	Any day expiry			14.33430	14.33430	14.26590	14.26590		16.40	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.35520	14.35520	14.28640	14.28640		16.42	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	207.23120	0.20723	203.35530	0.20336	207.231	21.70	0.12	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.38920	14.38920	14.31990	14.31990		16.48	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	448.14450	0.44814	473.25180	0.47325	448.144	14.99	0.26	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	640.88350	0.64088	630.36710	0.63037	640.883	18.44	0.34	0.00	0	500.00
\$ / R	On 02/01/2020	Any day expiry			14.39300	14.39300	14.32360	14.32360		16.49	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.44790	14.44790	14.37750	14.37750		16.56	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			14.50660	14.50660	14.43510	14.43510		16.62	0.00	0.00	0	55.00
\$ / R	On 02/04/2020	Any day expiry			14.56520	14.56520	14.49280	14.49280		16.68	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			14.61630	14.61630	14.54300	14.54300		16.72	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			14.68070	14.68070	14.60620	14.60620		16.82	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			14.69960	14.69960	14.62480	14.62480		16.82	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			14.79220	14.79220	14.71590	14.71590		16.92	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			14.90090	14.90090	14.82320	14.82320		17.06	0.00	0.00	0	0.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			13.54390	13.54390	13.48730	13.48730		15.05	0.00	0.00	0	340.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			13.69800	13.69800	13.63960	13.63960		15.40	0.00	0.00	0	15.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			13.86160	13.86160	13.80040	13.80040		15.55	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.01510	14.01510	13.95170	13.95170		15.72	0.00	0.00	0	0.00
£ / R	On 17/09/2018	Foreign Exchange Future			17.99570	17.99570	17.94990	17.94990		14.02	0.00	1,979,527.00	110	226,821.00
£ / R	On 14/12/2018	Foreign Exchange Future			18.27210	18.27210	18.22470	18.22470		14.19	0.00	182,721.00	10	7,437.00
£ / R	On 18/03/2019	Foreign Exchange Future			18.57730	18.57730	18.52620	18.52620		15.12	0.00	0.00	0	4,932.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.86390	18.86390	18.80960	18.80960		15.76	0.00	0.00	0	6,543.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.12224	0.12224	0.12178	0.12178		20.87	0.00	0.00	0	115.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.12443	0.12443	0.12396	0.12396		18.23	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.12693	0.12693	0.12643	0.12643		19.97	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12929	0.12929	0.12877	0.12877		19.79	0.00	0.00	0	0.00
€ / R	On 16/07/2018	Any day expiry			15.74870	15.74870	15.68250	15.68250		13.11	0.00	0.00	0	34.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 17/07/2018	Any day expiry			15.75180		15.75180		15.68570	15.68570		13.37	0.00	0.00	0	0.00
€ / R	On 17/07/2018	Any day expiry	15.63	Put	62.36750		0.06237		97.89660	0.09790	62.368	14.08	0.33	0.00	0	10,000.00
€ / R	On 31/07/2018	Any day expiry			15.79610		15.79610		15.73030	15.73030		14.00	0.00	0.00	0	33.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.95040		15.95040		15.88480	15.88480		14.07	0.00	9,570,240.00	600	138,368.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	4.60640		0.00461		4.50130	0.00450	4.606	17.18	0.01	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	11.72930		0.01173		11.37870	0.01138	11.729	14.16	0.03	0.00	0	86,688.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	334.38030		0.33438		372.54630	0.37255	334.380	13.97	0.45	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	152.83770		0.15284		145.96510	0.14597	152.838	15.82	0.24	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	5.68940		0.00569		5.96410	0.00596	5.689	20.53	0.01	0.00	0	86,824.00
€ / R	On 25/09/2018	Any day expiry			15.97690		15.97690		15.91100	15.91100		14.20	0.00	0.00	0	0.00
€ / R	On 14/12/2018	Foreign Exchange Future			16.24370		16.24370		16.17720	16.17720		14.41	0.00	32,487,400.00	2,000	23,982.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.57330		16.57330		16.50250	16.50250		14.57	0.00	0.00	0	4,808.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.88690		16.88690		16.81360	16.81360		14.79	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap			95.93000		95.93000		95.77000	95.77000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			92.95000		92.95000		92.79000	92.79000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			91.71000		91.71000		91.55000	91.55000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			93.87000		93.87000		93.71000	93.71000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			97.64000		97.64000		97.48000	97.48000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			96.21000		96.21000		96.04000	96.04000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			98.28000		98.28000		98.11000	98.11000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			103.69000		103.69000		103.51000	103.51000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			104.04000		104.04000		103.85000	103.85000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			97.60000		97.60000		97.39000	97.39000			0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap			104.73000		104.73000		104.52000	104.52000			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			99.58000		99.58000		99.57000	99.57000			0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap			102.02000		102.02000		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			99.32000		99.32000		99.31000	99.31000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.76000		99.76000		99.74000	99.74000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			101.93000		101.93000		101.90000	101.90000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap			102.94000		102.94000		102.89000	102.89000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap			99.03000		99.03000		98.97000	98.97000			0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap			102.66000		102.66000		102.59000	102.59000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			96.61000		96.61000		96.52000	96.52000			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			95.86000		95.86000		95.77000	95.77000			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			95.07000		95.07000		94.98000	94.98000			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			95.27000		95.27000		95.18000	95.18000			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 21/12/2021	Interest Rate Swap	97.48000	97.48000	97.48000	97.39000	97.39000				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	97.63000	97.63000	97.63000	97.53000	97.53000				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	98.85000	98.85000	98.85000	98.75000	98.75000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	102.78000	102.78000	102.78000	102.67000	102.67000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	104.04000	104.04000	104.04000	103.92000	103.92000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	97.48000	97.48000	97.48000	97.34000	97.34000				0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap	103.51000	103.51000	103.51000	103.37000	103.37000				0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future	585.25400	585.25400	585.25400	586.30700	586.30700				0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future	595.69500	595.69500	595.69500	596.76700	596.76700				0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future	607.23400	607.23400	607.23400	608.33000	608.33000				0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future	682.44100	682.44100	682.44100	684.26600	684.26600				0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future	694.61700	694.61700	694.61700	696.47400	696.47400				0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	708.07200	708.07200	708.07200	709.96900	709.96900				0.00	0.00	0	0.00
ALBI	On 02/08/2018	Index Future	619.68400	619.68400	619.68400	621.70600	621.70600				0.00	0.00	0	863.00
ALBI	On 01/11/2018	Index Future	630.74000	630.74000	630.74000	632.79800	632.79800				0.00	0.00	0	237.00
ALBI	On 07/02/2019	Index Future	642.95700	642.95700	642.95700	645.05900	645.05900				0.00	0.00	0	0.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	10.03310	10.03310	10.03310	10.06400	10.06400			11.36	0.00	1,504,965.00	150	12,322.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.15090	10.15090	10.15090	10.18120	10.18120			11.43	0.00	0.00	0	11,412.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future	10.28200	10.28200	10.28200	10.31050	10.31050			12.30	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.40750	10.40750	10.40750	10.43500	10.43500			12.88	0.00	0.00	0	4,929.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	10.46730	10.46730	10.46730	10.41900	10.41900			12.49	0.00	0.00	0	500.00
CAD/ R	On 18/03/2019	Foreign Exchange Future	10.60840	10.60840	10.60840	10.55910	10.55910			13.28	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.71490	13.71490	13.71490	13.64880	13.64880			13.59	0.00	0.00	0	1,575.00
CHF / R	On 14/12/2018	Foreign Exchange Future	13.97980	13.97980	13.97980	13.91260	13.91260			14.09	0.00	489,293.00	35	165.00
CHF / R	On 18/03/2019	Foreign Exchange Future	14.28000	14.28000	14.28000	14.20920	14.20920			14.47	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.56310	14.56310	14.56310	14.49030	14.49030			14.73	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	2.02120	2.02120	2.02120	2.02850	2.02850			12.67	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.03940	2.03940	2.03940	2.04620	2.04620			13.04	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future	2.05880	2.05880	2.05880	2.06490	2.06490			13.61	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.07700	2.07700	2.07700	2.08230	2.08230			14.33	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.14070	2.14070	2.14070	2.13230	2.13230			13.18	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.18080	2.18080	2.18080	2.17280	2.17280			13.40	0.00	0.00	0	0.00
DKK / R	On 18/03/2019	Foreign Exchange Future	2.22610	2.22610	2.22610	2.21720	2.21720			14.28	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.26900	2.26900	2.26900	2.25990	2.25990			14.66	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 02/08/2018	Bond Future	10.76614	78.82484		10.72928	79.04784				0.00	0.00	0	7,466.00
ES33	On 01/11/2018	Bond Future	10.87760	76.44291		10.83947	76.66965				0.00	0.00	0	2,000.00
ES33	On 07/02/2019	Bond Future	11.00440	77.92338		10.96473	78.15476				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	10.98557	81.55268		10.93855	81.87782				0.00	0.00	0	0.00
ES42	On 01/11/2018	Bond Future	11.09387	78.74762		11.04520	79.07837				0.00	0.00	0	7,957.00
ES42	On 07/02/2019	Bond Future	11.21284	80.27253		11.16227	80.60996				0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
GOVI	On 02/08/2018	GOVI	615.32100	615.32100		617.45400	617.45400				0.00	6,153,210.00	1	476.00
GOVI	On 01/11/2018	GOVI	626.29900	626.29900		628.46900	628.46900				0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI	638.43100	638.43100		640.64700	640.64700				0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.72700	1.72700		1.72030	1.72030			15.57	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.74910	1.74910		1.74230	1.74230			15.38	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.77310	1.77310		1.76580	1.76580			15.26	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.79450	1.79450		1.78670	1.78670			15.75	0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future	130.43482	130.43482		130.62333	130.62333				0.00	0.00	0	864.00
I2025	On 01/11/2018	Bond Future	132.79199	132.79199		132.98375	132.98375				0.00	0.00	0	21.00
I2025	On 07/02/2019	Bond Future	133.97520	133.97520		134.17047	134.17047				0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
I2029	On 02/08/2018	Bond Future	99.69145	99.69145		99.89035	99.89035				0.00	0.00	0	1,370.00
I2029	On 01/11/2018	Bond Future	100.44339	100.44339		100.64591	100.64591				0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future	102.40749	102.40749		102.61372	102.61372				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	102.30918	102.30918		102.27006	102.27006				0.00	0.00	0	10,369.00
I2033	On 01/11/2018	Bond Future	103.03701	103.03701		102.99711	102.99711				0.00	0.00	0	5,770.00
I2033	On 07/02/2019	Bond Future	105.05189	105.05189		105.01096	105.01096				0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2038	On 02/08/2018	Bond Future		122.27485	122.27485		122.22733	122.22733			0.00	0.00	0	5,995.00
I2038	On 01/11/2018	Bond Future		124.48457	124.48457		124.43604	124.43604			0.00	0.00	0	3,385.00
I2038	On 07/02/2019	Bond Future		125.32868	125.32868		125.27872	125.27872			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		115.82091	115.82091		115.77566	115.77566			0.00	0.00	0	11,611.00
I2046	On 01/11/2018	Bond Future		116.26481	116.26481		116.21869	116.21869			0.00	0.00	0	355.00
I2046	On 07/02/2019	Bond Future		118.53816	118.53816		118.49089	118.49089			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		119.79910	119.79910		120.26205	120.26205			0.00	0.00	0	7,829.00
I2050	On 01/11/2018	Bond Future		121.96408	121.96408		122.43534	122.43534			0.00	0.00	0	2,072.00
I2050	On 07/02/2019	Bond Future		122.57757	122.57757		123.05773	123.05773			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		249.96700	249.96700		250.24800	250.24800			0.00	0.00	0	852.00
IGOV	On 01/11/2018	Index Future		254.48400	254.48400		254.77100	254.77100			0.00	0.00	0	227.00
IGOV	On 07/02/2019	Index Future		259.46100	259.46100		259.75300	259.75300			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		0.13290	0.13290		0.13190	0.13190			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future		0.13250	0.13250		0.13160	0.13160			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future		0.13190	0.13190		0.13070	0.13070			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.13020	0.13020		0.13000	0.13000			0.00	0.00	0	1,093.00
NOK/R	On 17/09/2018	Foreign Exchange Future		1.68830	1.68830		1.68130	1.68130		12.65	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future		1.71320	1.71320		1.70610	1.70610		12.52	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future		1.74030	1.74030		1.73250	1.73250		13.67	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.76590	1.76590		1.75790	1.75790		14.18	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future		9.20710	9.20710		9.21030	9.21030		12.78	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future		9.31570	9.31570		9.31800	9.31800		12.94	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future		9.43480	9.43480		9.43670	9.43670		13.74	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		9.55010	9.55010		9.55060	9.55060		14.31	0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future		1.31100	1.31100		1.30580	1.30580			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future		1.32150	1.32150		1.31440	1.31440			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future		1.33180	1.33180		1.32400	1.32400			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future		1.34080	1.34080		1.33130	1.33130			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			1.32870		1.32870		1.33090	1.33090			0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.17770		1.17770		1.17780	1.17780			0.00	0.00	0	145.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.18080		8.18080	0.12067	8.21160	8.21160		15.63	0.00	0.00	0	0.00
R186	On 02/08/2018	Bond Future			8.72561		111.71439		8.67708	112.01820		7.56	0.00	13,405,726.80	120	87,345.00
R186	On 02/08/2018	Bond Future	7.50	Call	0.01000		0.00001		0.11000	0.00011	0.010	6.91	0.00	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.25	Call	53.63000		0.05363		112.74000	0.11274	53.630	7.10	0.06	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.75	Call	904.98000		0.90498		1,160.71000	1.16071	904.980	7.56	0.53	0.00	0	2,500.00
R186	On 02/08/2018	Bond Future	8.75	Put	752.71000		0.75271		704.63000	0.70463	752.710	7.56	0.47	0.00	0	2,500.00
R186	On 02/08/2018	Bond Future	8.90	Put	405.16000		0.40516		392.81000	0.39281	405.160	7.69	0.30	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future			8.79196		113.70751		8.74126	114.01642		7.34	0.00	0.00	0	20,737.00
R186	On 01/11/2018	Bond Future	7.96	Call	242.01000		0.24201		349.01000	0.34901	242.010	6.70	0.12	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	977.83000		0.97783		1,179.79000	1.17979	977.830	7.15	0.33	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,052.65000		1.05265		1,043.97000	1.04397	1,052.650	7.68	0.32	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			8.86712		110.60469		8.81378	110.92002		7.84	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			297.82406		297.82406		297.99856	297.99856			0.00	0.00	0	1,400.00
R197	On 01/11/2018	Bond Future			303.20629		303.20629		303.38373	303.38373			0.00	0.00	0	950.00
R197	On 07/02/2019	Bond Future			301.77906		301.77906		301.95927	301.95927			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			232.82380		232.82380		233.01346	233.01346			0.00	0.00	0	20,572.00
R202	On 01/11/2018	Bond Future			237.03113		237.03113		237.22433	237.22433			0.00	0.00	0	1,552.00
R202	On 07/02/2019	Bond Future			237.75907		237.75907		237.95522	237.95522			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			8.15421		101.84530		8.10516	102.02774		4.04	0.00	0.00	0	39,520.00
R2023	On 01/11/2018	Bond Future			8.22030		99.73636		8.16793	99.92182		4.07	0.00	0.00	0	15,273.00
R2023	On 07/02/2019	Bond Future			8.30021		101.66810		8.24357	101.85745		4.03	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			9.11109		92.33864		9.07798	92.55931		10.26	0.00	0.00	0	46,087.00
R2030	On 02/08/2018	Bond Future	8.51	Call	27.45000		0.02745		51.98000	0.05198	27.450	9.58	0.03	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	402.31000		0.40231		527.89000	0.52789	402.310	10.16	0.28	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	192.41000		0.19241		194.43000	0.19443	192.410	11.00	0.15	0.00	0	7,850.00
R2030	On 01/11/2018	Bond Future			9.17354		93.98600		9.13929	94.21035		10.03	0.00	0.00	0	15,774.00

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
R2030	On 07/02/2019	Bond Future		9.24409	91.79690		9.20843	92.02591		10.84	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 02/08/2018	Bond Future		9.31093	94.78446		9.26764	95.09686		11.00	0.00	0.00	0	33,718.00
R2032	On 01/11/2018	Bond Future		9.37767	92.32058		9.33294	92.63830		11.24	0.00	0.00	0	11,178.00
R2032	On 07/02/2019	Bond Future		9.45179	94.10857		9.40536	94.43271		11.69	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		9.44557	99.11591		9.40226	99.46331		11.68	0.00	0.00	0	61,221.00
R2035	On 01/11/2018	Bond Future		9.51249	96.38835		9.46781	96.74168		11.98	0.00	0.00	0	7,228.00
R2035	On 07/02/2019	Bond Future		9.58803	98.25520		9.54170	98.61573		12.49	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		9.51595	91.39723		9.47783	91.70455		12.83	0.00	0.00	0	48,709.00
R2037	On 01/11/2018	Bond Future		9.57801	93.02780		9.53875	93.34038		12.58	0.00	0.00	0	13,273.00
R2037	On 07/02/2019	Bond Future		9.64754	90.56952		9.60690	90.88850		13.75	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		6.61798	101.49721		6.59910	101.50418		0.17	0.00	63,841,745.09	629	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		9.59593	94.78642		9.54772	95.20439		13.29	0.00	0.00	0	20,865.00
R2040	On 01/11/2018	Bond Future		9.65793	96.47739		9.60829	96.90263		13.06	0.00	0.00	0	9,921.00
R2040	On 01/11/2018	Bond Future	8.50	Call	113.62000	0.11362	204.68000	0.20468	113.620	11.15	0.05	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	935.02000	0.93502	1,130.50000	1.13050	935.020	12.42	0.24	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	1,194.52000	1.19452	1,427.09000	1.42709	1,194.520	12.61	0.29	0.00	0	3,540.00
R2040	On 01/11/2018	Bond Future	9.80	Call	3,511.48000	3.51148	3,908.25000	3.90825	3,511.480	13.50	0.58	0.00	0	3,540.00
R2040	On 07/02/2019	Bond Future		9.72730	93.83544		9.67597	94.26914		14.32	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		9.63041	91.85283		9.58214	92.27822		13.98	0.00	0.00	0	34,512.00
R2044	On 01/11/2018	Bond Future		9.69035	93.49150		9.64069	93.92424		13.75	0.00	0.00	0	11,691.00
R2044	On 07/02/2019	Bond Future		9.75730	90.91695		9.70598	91.35842		15.09	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		9.62436	95.27187		9.58092	95.66517		13.84	0.00	0.00	0	84,567.00
R2048	On 01/11/2018	Bond Future		9.68563	92.53909		9.64093	92.93914		14.26	0.00	0.00	0	20,516.00
R2048	On 07/02/2019	Bond Future		9.75431	94.33141		9.70811	94.73949		14.94	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		7.43822	100.19373		7.40289	100.24104		0.81	0.00	0.00	0	20,070.00

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 01/11/2018	Bond Future		7.47249	101.98127		7.42969	102.02918		0.73	0.00	0.00	0	1,678.00
R207	On 07/02/2019	Bond Future		7.52475	100.31150		7.46856	100.36068		0.74	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 02/08/2018	Bond Future		7.74326	100.02858		7.69351	100.14410		1.96	0.00	0.00	0	14,964.00
R208	On 01/11/2018	Bond Future		7.80238	98.41369		7.74708	98.53101		2.03	0.00	0.00	0	14,322.00
R208	On 07/02/2019	Bond Future		7.87758	100.31971		7.81451	100.43965		2.05	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		9.42415	75.13812		9.38573	75.39894		13.31	0.00	0.00	0	116,825.00
R209	On 02/08/2018	Bond Future	8.46	Call	0.75000	0.00075	3.39000	0.00339	0.750	11.89	0.00	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	1.05000	0.00105	4.46000	0.00446	1.050	11.89	0.00	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	4,221.69000	4.22169	3,997.28000	3.99728	4,221.690	12.07	0.97	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	84.92000	0.08492	155.07000	0.15507	84.920	12.30	0.08	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	1,864.44000	1.86444	1,766.25000	1.76625	1,864.440	12.83	0.73	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	951.53000	0.95153	925.31000	0.92531	951.530	13.20	0.49	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	1,966.08000	1.96608	2,238.78000	2.23878	1,966.080	13.57	0.74	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	27.89000	0.02789	36.83000	0.03683	27.890	14.78	0.03	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	0.39000	0.00039	0.83000	0.00083	0.390	15.40	0.00	0.00	0	435.00
R209	On 01/11/2018	Bond Future		9.48321	73.33095		9.44369	73.59621		13.63	0.00	0.00	0	8,553.00
R209	On 01/11/2018	Bond Future	8.89	Call	643.77000	0.64377	848.52000	0.84852	643.770	12.51	0.23	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.64	Call	2,792.55000	2.79255	3,124.76000	3.12476	2,792.550	13.83	0.59	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.98	Put	1,041.59000	1.04159	1,121.05000	1.12105	1,041.590	14.46	0.28	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	1,009.75000	1.00975	1,089.29000	1.08929	1,009.750	14.50	0.27	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future		9.54827	74.75111		9.50744	75.02183		14.21	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		185.79038	185.79038		186.03479	186.03479			0.00	0.00	0	2,179.00
R210	On 01/11/2018	Bond Future		186.64785	186.64785		186.89645	186.89645			0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future		190.29743	190.29743		190.55066	190.55066			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

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 02/08/2018	Bond Future	153.40307		153.40307		153.29692	153.29692			0.00	0.00	0	4,307.00
R212	On 01/11/2018	Bond Future	156.17528		156.17528		156.06711	156.06711			0.00	0.00	0	470.00
R212	On 07/02/2019	Bond Future	157.07549		157.07549		156.96484	156.96484			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	9.20490		86.81264		9.15644	87.12963		10.78	0.00	0.00	0	28,017.00
R213	On 01/11/2018	Bond Future	9.26946		84.81542		9.21939	85.13790		11.01	0.00	0.00	0	16,104.00
R213	On 07/02/2019	Bond Future	9.34263		86.45817		9.29064	86.78715		11.42	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	9.58411		74.52981		9.53561	74.87350		14.17	0.00	0.00	0	30,070.00
R214	On 01/11/2018	Bond Future	9.64443		72.56672		9.59456	72.91638		14.54	0.00	0.00	0	11,522.00
R214	On 07/02/2019	Bond Future	9.71201		73.97220		9.66052	74.32887		15.17	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	9.97630		9.97630		9.95950	9.95950		12.71	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	10.11300		10.11300		10.09410	10.09410		12.81	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.25870		10.25870		10.23780	10.23780		13.30	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.39760		10.39760		10.37390	10.37390		13.70	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.73270		2.73270		2.78330	2.78330		20.16	0.00	0.00	0	12,975.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.65350		2.65350		2.70600	2.70600		19.76	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.57020		2.57020		2.62410	2.62410		18.92	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.49650		2.49650		2.55140	2.55140		18.37	0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.33590		1.33590		1.33500	1.33500			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.28780		1.28780		1.28680	1.28680			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future	1.24310		1.24310		1.24110	1.24110			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.20590		1.20590		1.20320	1.20320			0.00	0.00	0	0.00

<b>Total for Derivatives :</b>												<b>895,984,040.48</b>	<b>74,241</b>	<b>5 769 256.00</b>
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<b>Grand Total:</b>												<b>895,984,040.48</b>	<b>74,241</b>	<b>5 769 256.00</b>
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