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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 20/07/2018

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 20/07/2018	Any day expiry		13.42830	13.42830		13.49460	13.49460		9.52	0.00	24,170,940.00	1,800	0.00
\$ / R	On 24/07/2018	Any day expiry		13.44110	13.44110		13.49120	13.49120		12.36	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	1,009.00180	1.00900	959.28760	0.95929	1,009.002	22.60	1.00	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	0.01160	0.00001	0.01310	0.00001	0.012	42.97	0.00	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry		13.44110	13.44110		13.49300	13.49300		13.56	0.00	0.00	0	20,570.00
\$ / R	On 27/07/2018	Any day expiry		13.44470	13.44470		13.49650	13.49650		14.79	0.00	0.00	0	1,204.00
\$ / R	On 27/07/2018	Any day expiry	13.25	Put	43.92280	0.04392	40.22240	0.04022	43.923	15.76	0.25	67,387,236.00	20,000	0.00
\$ / R	On 27/07/2018	Any day expiry	13.40	Put	90.55060	0.09055	0.00000	0.00000	90.551	15.03	0.43	117,290,229.60	20,000	20,000.00
\$ / R	On 31/07/2018	Any day expiry		13.45170	13.45170		13.50350	13.50350		14.75	0.00	0.00	0	3,262.00
\$ / R	On 31/07/2018	Any day expiry	13.00	Put	18.54480	0.01854	16.50270	0.01650	18.545	15.80	0.10	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	13.50	Call	116.54920	0.11655	144.75130	0.14475	116.549	14.93	0.45	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	384.99730	0.38500	346.69520	0.34670	384.997	16.01	0.82	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	0.03510	0.00004	0.06760	0.00007	0.035	26.48	0.00	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	0.02730	0.00003	0.03660	0.00004	0.027	30.67	0.00	0.00	0	500.00
\$ / R	On 02/08/2018	Any day expiry		13.45520	13.45520		13.50700	13.50700		15.11	0.00	0.00	0	55.00
\$ / R	On 07/08/2018	Any day expiry		13.46390	13.46390		13.51570	13.51570		14.92	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 07/08/2018	Any day expiry	12.32	Put	2.22620	0.00223	2.58820	0.00259	2.226	17.85	0.01	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	457.22820	0.45723	417.40030	0.41740	457.228	16.50	0.78	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	0.24000	0.00024	0.26270	0.00026	0.240	26.75	0.00	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			13.47440	13.47440	13.52620	13.52620		14.73	0.00	0.00	0	70.00
\$ / R	On 15/08/2018	Any day expiry			13.47790	13.47790	13.52970	13.52970		14.98	0.00	13,521,400.00	1,000	4,070.00
\$ / R	On 15/08/2018	Any day expiry	13.43	Put	189.76640	0.18977	168.73590	0.16874	189.766	14.86	0.46	0.00	0	106.00
\$ / R	On 15/08/2018	Any day expiry	13.55	Call	183.97620	0.18398	208.34940	0.20835	183.976	15.16	0.46	0.00	0	106.00
\$ / R	On 20/08/2018	Any day expiry			13.48660	13.48660	13.53850	13.53850		14.86	0.00	0.00	0	600.00
\$ / R	On 31/08/2018	Any day expiry			13.50590	13.50590	13.55770	13.55770		14.97	0.00	0.00	0	3,299.00
\$ / R	On 31/08/2018	Any day expiry	13.00	Put	78.50820	0.07851	70.93380	0.07093	78.508	14.26	0.21	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.65	Call	217.13670	0.21714	238.64170	0.23864	217.137	15.42	0.43	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	463.56050	0.46356	428.96480	0.42896	463.561	15.88	0.65	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	1.97470	0.00197	2.39050	0.00239	1.975	20.28	0.01	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	1.33540	0.00134	1.46870	0.00147	1.335	22.57	0.00	0.00	0	500.00
\$ / R	On 03/09/2018	Any day expiry			13.51120	13.51120	13.56300	13.56300		14.82	0.00	0.00	0	197.00
\$ / R	On 13/09/2018	Any day expiry			13.52870	13.52870	13.58050	13.58050		15.05	0.00	0.00	0	0.00
\$ / R	On 13/09/2018	Any day expiry	13.30	Put	204.61970	0.20462	186.47150	0.18647	204.620	14.71	0.37	0.00	0	747.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.53580	13.53580	13.58750	13.58750		15.00	0.00	770,322,378.00	56,910	465,099.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	2.29050	0.00229	2.67490	0.00267	2.291	17.04	0.01	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	2.36340	0.00236	2.75520	0.00276	2.363	16.94	0.01	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	2.77000	0.00277	3.19890	0.00320	2.770	16.47	0.01	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	3.53620	0.00354	4.02460	0.00402	3.536	15.75	0.01	0.00	0	93,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	4.18020	0.00418	4.70960	0.00471	4.180	15.27	0.01	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	4.55160	0.00455	5.10150	0.00510	4.552	15.03	0.02	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	5.41320	0.00541	6.00300	0.00600	5.413	14.56	0.02	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Put	9.55090	0.00955	9.19460	0.00919	9.551	13.63	0.03	0.00	0	40,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	1,295.35090	1.29535	1,346.69460	1.34669	1,295.351	13.63	0.97	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	11.68460	0.01168	11.14950	0.01115	11.685	13.67	0.04	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	15.91260	0.01591	14.99880	0.01500	15.913	13.72	0.05	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	1,060.33580	1.06034	1,110.29330	1.11029	1,060.336	13.81	0.93	0.00	0	4,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	24.53580	0.02454	22.79330	0.02279	24.536	13.81	0.07	0.00	0	44,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.58	Put	32.12850	0.03213	29.62660	0.02963	32.128	13.86	0.09	0.00	0	8,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	35.41280	0.03541	32.57860	0.03258	35.413	13.88	0.10	0.00	0	13,231.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	40.19620	0.04020	36.87600	0.03688	40.196	13.91	0.11	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	823.39410	0.82339	870.00930	0.87001	823.394	13.99	0.86	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	798.52480	0.79852	844.62320	0.84462	798.525	14.01	0.85	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Call	757.83100	0.75783	802.99610	0.80300	757.831	14.05	0.83	30,416,994.54	3,000	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	72.03100	0.07203	65.49610	0.06550	72.031	14.05	0.17	0.00	0	3,750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Put	107.69240	0.10769	97.41700	0.09742	107.692	14.25	0.23	15,751,926.60	5,000	72,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	643.49240	0.64349	684.91700	0.68492	643.492	14.25	0.77	0.00	0	7,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.10	Put	137.28360	0.13728	124.49790	0.12450	137.284	14.39	0.28	0.00	0	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Put	171.81860	0.17182	156.30250	0.15630	171.819	14.52	0.32	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	507.61860	0.50762	543.80250	0.54380	507.619	14.52	0.68	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.22	Put	179.33190	0.17933	163.24820	0.16325	179.332	14.55	0.33	0.00	0	26,000.00

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	13.25	Call	476.78750	0.47679	511.54110	0.51154	476.788	14.59	0.65	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	190.98750	0.19099	174.04110	0.17404	190.988	14.59	0.35	0.00	0	74,064.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	341.85490	0.34185	369.11600	0.36912	341.855	14.93	0.53	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Put	362.32110	0.36232	333.43770	0.33344	362.321	15.13	0.52	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Call	298.12110	0.29812	320.93770	0.32094	298.121	15.13	0.48	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	278.76870	0.27877	300.21800	0.30022	278.769	15.26	0.46	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Call	172.53250	0.17253	185.72810	0.18573	172.533	16.20	0.31	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Put	636.73250	0.63673	598.22810	0.59823	636.733	16.20	0.69	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.70	Call	64.35700	0.06436	68.55100	0.06855	64.357	17.98	0.13	0.00	0	63,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Call	41.52150	0.04152	44.20870	0.04421	41.521	18.61	0.09	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	8.81180	0.00881	8.42420	0.00842	8.812	20.07	0.02	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	7.88580	0.00789	7.45910	0.00746	7.886	20.18	0.02	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	6.73340	0.00673	6.26840	0.00627	6.733	20.33	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	5.41270	0.00541	4.82960	0.00483	5.413	20.60	0.01	0.00	0	73,314.00
\$ / R	On 25/09/2018	Any day expiry			13.54980	13.54980	13.60150	13.60150		15.03	0.00	0.00	0	0.00
\$ / R	On 28/09/2018	Any day expiry			13.55500	13.55500	13.60680	13.60680		15.10	0.00	0.00	0	4,032.00
\$ / R	On 28/09/2018	Any day expiry	13.00	Put	126.68090	0.12668	115.30880	0.11531	126.681	14.37	0.24	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.78	Call	272.42290	0.27242	291.14740	0.29115	272.423	15.68	0.42	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	510.82080	0.51082	477.29240	0.47729	510.821	15.73	0.59	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	11.77140	0.01177	12.05140	0.01205	11.771	20.80	0.03	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	5.38620	0.00539	6.07890	0.00608	5.386	21.43	0.01	0.00	0	500.00
\$ / R	On 02/10/2018	Any day expiry			13.56200	13.56200	13.61380	13.61380		15.07	0.00	0.00	0	55.00
\$ / R	On 12/10/2018	Any day expiry			13.57940	13.57940	13.63130	13.63130		15.23	0.00	0.00	0	0.00
\$ / R	On 12/10/2018	Any day expiry	13.51	Call	427.13470	0.42713	454.60740	0.45461	427.135	15.10	0.54	0.00	0	5,000.00
\$ / R	On 22/10/2018	Any day expiry			13.59670	13.59670	13.70130	13.70130		15.20	0.00	0.00	0	0.00
\$ / R	On 22/10/2018	Any day expiry	13.20	Put	230.25760	0.23026	0.00000	0.00000	230.258	14.66	0.33	7,407,895.57	1,630	1,630.00
\$ / R	On 22/10/2018	Any day expiry	14.00	Call	276.14480	0.27614	0.00000	0.00000	276.145	16.09	0.38	8,388,319.50	1,630	1,630.00
\$ / R	On 25/10/2018	Any day expiry			13.60200	13.60200	13.65410	13.65410		15.24	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			13.60890	13.60890	13.66110	13.66110		15.21	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			13.61230	13.61230	13.66460	13.66460		15.24	0.00	0.00	0	3,608.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	171.85630	0.17186	158.25460	0.15825	171.856	14.43	0.26	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	554.94940	0.55495	522.83470	0.52283	554.949	15.67	0.55	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	323.49720	0.32350	341.32270	0.34132	323.497	15.95	0.41	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	25.77440	0.02577	28.67280	0.02867	25.774	20.42	0.04	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	11.25200	0.01125	13.99880	0.01400	11.252	20.24	0.02	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			13.61410	13.61410	13.66630	13.66630		15.25	0.00	0.00	0	55.00
\$ / R	On 05/11/2018	Any day expiry			13.62100	13.62100	13.67330	13.67330		15.22	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	20.19780	0.02020	19.56700	0.01957	20.198	14.86	0.04	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	598.99050	0.59899	565.79640	0.56580	598.991	15.76	0.56	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	20.62020	0.02062	22.77280	0.02277	20.620	20.73	0.04	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			13.63480	13.63480	13.68720	13.68720		15.31	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			13.64000	13.64000	13.69240	13.69240		15.34	0.00	0.00	0	700.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	4.37540	0.00438	4.27320	0.00427	4.375	17.52	0.01	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	17.37560	0.01738	16.75410	0.01675	17.376	15.48	0.04	0.00	0	51,000.00

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\$ / R	On 16/11/2018	Any day expiry	13.22	Call	691.56430	0.69156	725.01570	0.72502	691.564	14.74	0.66	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			13.66430	13.66430	13.71670	13.71670		15.33	0.00	0.00	0	3,363.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	205.06520	0.20507	190.03180	0.19003	205.065	14.44	0.27	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	586.79210	0.58679	554.95660	0.55496	586.792	15.61	0.52	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	356.69610	0.35670	372.82990	0.37283	356.696	16.15	0.40	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	43.02730	0.04303	44.61880	0.04462	43.027	20.68	0.06	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	28.99120	0.02899	30.30180	0.03030	28.991	21.79	0.04	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			13.68330	13.68330	13.73580	13.73580		15.38	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	507.64780	0.50765	479.45310	0.47945	507.648	15.31	0.47	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	107.01140	0.10701	111.21720	0.11122	107.011	18.88	0.14	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			13.68850	13.68850	13.74100	13.74100		15.40	0.00	342,212.50	25	60,941.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	23.04840	0.02305	21.89920	0.02190	23.048	15.16	0.04	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	27.57750	0.02758	26.15180	0.02615	27.578	14.98	0.05	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	35.07170	0.03507	33.17900	0.03318	35.072	14.73	0.06	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	41.05430	0.04105	38.78450	0.03878	41.054	14.56	0.07	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	42.35660	0.04236	40.00430	0.04000	42.357	14.52	0.07	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	47.95030	0.04795	45.24120	0.04524	47.950	14.39	0.08	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	55.87850	0.05588	52.66300	0.05266	55.879	14.22	0.09	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	60.26830	0.06027	56.77180	0.05677	60.268	14.14	0.10	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	74.38730	0.07439	68.84850	0.06885	74.387	13.99	0.12	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	94.16100	0.09416	86.48470	0.08648	94.161	14.07	0.14	0.00	0	26,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	1,282.66100	1.28266	1,327.48470	1.32748	1,282.661	14.07	0.86	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	119.64910	0.11965	110.33990	0.11034	119.649	14.16	0.17	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	130.65340	0.13065	120.67110	0.12067	130.653	14.20	0.19	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	147.23510	0.14724	136.27390	0.13627	147.235	14.25	0.20	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	218.27790	0.21828	203.49210	0.20349	218.278	14.43	0.27	0.00	0	175,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	906.77790	0.90678	944.49210	0.94449	906.778	14.43	0.73	0.00	0	7,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	254.19070	0.25419	236.62570	0.23663	254.191	14.56	0.30	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	781.97750	0.78198	814.98880	0.81499	781.978	14.70	0.67	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	301.73850	0.30174	281.86300	0.28186	301.738	14.73	0.34	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	314.38550	0.31439	293.92520	0.29393	314.385	14.77	0.35	0.00	0	22,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	752.88550	0.75289	784.92520	0.78493	752.886	14.77	0.65	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	406.35240	0.40635	381.99940	0.38200	406.352	15.05	0.41	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	431.39520	0.43140	406.07790	0.40608	431.395	15.12	0.42	0.00	0	26,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	619.89520	0.61990	647.07790	0.64708	619.895	15.12	0.58	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	539.46800	0.53947	510.36860	0.51037	539.468	15.40	0.48	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.71	Put	545.35270	0.54535	515.91040	0.51591	545.353	15.42	0.49	0.00	0	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Put	587.37250	0.58737	556.06160	0.55606	587.373	15.55	0.51	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	495.87250	0.49587	517.06160	0.51706	495.873	15.55	0.49	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	593.49290	0.59349	562.01470	0.56201	593.493	15.57	0.51	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	488.14220	0.48814	508.99740	0.50900	488.142	15.58	0.49	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	433.73290	0.43373	452.18250	0.45218	433.733	15.86	0.45	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	416.94440	0.41694	434.63290	0.43463	416.944	15.95	0.43	0.00	0	16,130.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	376.24070	0.37624	392.04860	0.39205	376.241	16.19	0.40	0.00	0	20,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	321.29050	0.32129	334.48920	0.33449	321.290	16.56	0.35	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.38	Call	308.88950	0.30889	321.48800	0.32149	308.890	16.66	0.34	0.00	0	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	294.70960	0.29471	306.56500	0.30657	294.710	16.77	0.33	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	260.22180	0.26022	270.46100	0.27046	260.222	17.07	0.29	0.00	0	18,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	258.21500	0.25822	268.36060	0.26836	258.215	17.09	0.29	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	256.22480	0.25622	266.27760	0.26628	256.225	17.11	0.29	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	240.88170	0.24088	250.22030	0.25022	240.882	17.26	0.28	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	231.80410	0.23180	240.71740	0.24072	231.804	17.35	0.27	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	216.38770	0.21639	224.58070	0.22458	216.388	17.52	0.25	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	191.70540	0.19171	198.74250	0.19874	191.705	17.83	0.23	0.00	0	15,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	190.27070	0.19027	197.24050	0.19724	190.271	17.85	0.22	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	178.80640	0.17881	185.66680	0.18567	178.806	17.98	0.21	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	170.40780	0.17041	177.48430	0.17748	170.408	18.07	0.20	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	131.10050	0.13110	136.34950	0.13635	131.100	18.56	0.16	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	110.37640	0.11038	114.66500	0.11466	110.376	18.89	0.14	0.00	0	11,380.00
\$ / R	On 21/12/2018	Any day expiry			13.70060	13.70060	13.75320	13.75320		15.38	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	300.15030	0.30015	280.49290	0.28049	300.150	14.70	0.33	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	342.81500	0.34282	321.24440	0.32124	342.815	14.83	0.36	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	262.16090	0.26216	272.03650	0.27204	262.161	17.13	0.29	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	245.11700	0.24512	254.21200	0.25421	245.117	17.30	0.27	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			13.71790	13.71790	13.77060	13.77060		15.32	0.00	0.00	0	2,078.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	232.30510	0.23231	216.98540	0.21699	232.305	14.38	0.27	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	611.66160	0.61166	580.11340	0.58011	611.662	15.49	0.50	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	387.47630	0.38748	402.52750	0.40253	387.476	16.22	0.39	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	59.09490	0.05909	60.40250	0.06040	59.095	20.66	0.07	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	42.96480	0.04296	43.74410	0.04374	42.965	21.93	0.05	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			13.72140	13.72140	13.77400	13.77400		15.32	0.00	0.00	0	55.00
\$ / R	On 18/01/2019	Any day expiry			13.74900	13.74900	13.80180	13.80180		15.39	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	152.21130	0.15221	140.88100	0.14088	152.211	14.19	0.19	0.00	0	263.00
\$ / R	On 30/01/2019	Any day expiry			13.76980	13.76980	13.82260	13.82260		15.38	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			13.77150	13.77150	13.82440	13.82440		15.39	0.00	0.00	0	1,225.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	258.94240	0.25894	242.90270	0.24290	258.942	14.42	0.27	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	412.13620	0.41214	426.47570	0.42648	412.136	16.41	0.38	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			13.79400	13.79400	13.84690	13.84690		15.47	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			13.81990	13.81990	13.87290	13.87290		15.48	0.00	0.00	0	4,725.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	280.56630	0.28057	264.41050	0.26441	280.566	14.46	0.28	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	435.23660	0.43524	449.30510	0.44931	435.237	16.60	0.38	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.85100	13.85100	13.90410	13.90410		15.54	0.00	0.00	0	5,900.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	5.35430	0.00535	5.41540	0.00542	5.354	15.61	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	44.64790	0.04465	43.12280	0.04312	44.648	13.82	0.06	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.06	Put	78.34700	0.07835	74.37230	0.07437	78.347	13.94	0.10	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	146.44060	0.14644	137.16260	0.13716	146.441	14.10	0.17	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.45	Call	882.63610	0.88264	911.80040	0.91180	882.636	14.99	0.62	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	486.52590	0.48653	462.43510	0.46244	486.526	15.01	0.38	0.00	0	20,000.00

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 18/03/2019	Foreign Exchange Future	13.75	Put	639.33760	0.63934	610.89530	0.61090	639.338	15.40	0.45	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	702.75330	0.70275	672.66730	0.67267	702.753	15.56	0.48	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	536.69890	0.53670	553.92830	0.55393	536.699	16.22	0.43	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	483.49860	0.48350	498.76490	0.49876	483.499	16.50	0.40	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.96	Call	369.45380	0.36945	380.40570	0.38041	369.454	17.27	0.32	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	281.21540	0.28122	289.91650	0.28992	281.215	17.99	0.25	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	267.01590	0.26702	275.24970	0.27525	267.016	18.10	0.24	0.00	0	721.00
\$ / R	On 27/03/2019	Any day expiry			13.86650	13.86650	13.91970	13.91970		15.55	0.00	0.00	0	4,414.00
\$ / R	On 29/03/2019	Any day expiry			13.87000	13.87000	13.92310	13.92310		15.55	0.00	0.00	0	0.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	301.21310	0.30121	285.15330	0.28515	301.213	14.50	0.27	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	456.38140	0.45638	470.06780	0.47007	456.381	16.78	0.37	0.00	0	500.00
\$ / R	On 02/04/2019	Any day expiry			13.87690	13.87690	13.93010	13.93010		15.61	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			13.92550	13.92550	13.97880	13.97880		15.67	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	322.07980	0.32208	305.88710	0.30589	322.080	14.54	0.27	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	963.42330	0.96342	992.62230	0.99262	963.423	15.04	0.62	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	476.25090	0.47625	489.97010	0.48997	476.251	16.95	0.36	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry			13.98000	13.98000	14.03320	14.03320		15.73	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	340.87270	0.34087	324.95110	0.32495	340.873	14.59	0.27	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	494.33900	0.49434	508.01180	0.50801	494.339	17.13	0.36	0.00	0	500.00
\$ / R	On 03/06/2019	Any day expiry			13.98530	13.98530	14.03850	14.03850		15.72	0.00	0.00	0	54,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.00460	14.00460	14.05780	14.05780		15.72	0.00	0.00	0	15,910.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	9.49730	0.00950	9.60160	0.00960	9.497	13.41	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	141.86650	0.14187	132.40870	0.13241	141.866	13.79	0.14	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	267.87060	0.26787	254.79410	0.25479	267.871	14.43	0.23	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	341.42870	0.34143	325.81140	0.32581	341.429	14.58	0.27	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	438.46310	0.43846	419.84670	0.41985	438.463	14.75	0.32	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	731.81990	0.73182	704.36360	0.70436	731.820	15.50	0.44	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	760.32800	0.76033	732.28570	0.73229	760.328	15.56	0.45	0.00	0	12,450.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	633.32720	0.63333	651.20380	0.65120	633.327	16.49	0.43	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	566.32990	0.56633	581.88600	0.58189	566.330	16.82	0.39	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	407.42040	0.40742	418.77880	0.41878	407.420	17.81	0.30	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	394.45720	0.39446	405.46660	0.40547	394.457	17.89	0.29	0.00	0	12,450.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	363.22680	0.36323	373.39080	0.37339	363.227	18.10	0.27	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	343.98520	0.34399	353.62300	0.35362	343.985	18.24	0.26	0.00	0	911.00
\$ / R	On 28/06/2019	Any day expiry			14.02920	14.02920	14.08240	14.08240		15.78	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	356.21500	0.35621	340.51190	0.34051	356.215	14.62	0.27	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	507.89100	0.50789	521.32550	0.52133	507.891	17.28	0.35	0.00	0	500.00
\$ / R	On 01/07/2019	Any day expiry			14.03450	14.03450	14.08770	14.08770		15.76	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.03800	14.03800	14.09120	14.09120		15.77	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	541.00760	0.54101	518.44800	0.51845	541.008	14.97	0.36	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	298.21340	0.29821	306.48620	0.30649	298.213	18.75	0.22	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.08840	14.08840	14.14110	14.14110		15.84	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	373.54270	0.37354	358.63010	0.35863	373.543	14.67	0.27	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	529.03320	0.52903	542.85670	0.54286	529.033	17.44	0.35	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 01/08/2019	Any day expiry		14.09030	14.09030		14.14300	14.14300		15.84	0.00	0.00	0	55.00
\$ / R	On 30/08/2019	Any day expiry		14.14600	14.14600		14.19650	14.19650		15.97	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	389.65570	0.38966	375.93380	0.37593	389.656	14.76	0.27	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	547.49630	0.54750	560.36180	0.56036	547.496	17.68	0.34	0.00	0	500.00
\$ / R	On 02/09/2019	Any day expiry		14.15180	14.15180		14.20200	14.20200		15.97	0.00	0.00	0	55.00
\$ / R	On 16/09/2019	Foreign Exchange Future		14.17870	14.17870		14.22780	14.22780		16.05	0.00	0.00	0	0.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	17.22810	0.01723	17.55990	0.01756	17.228	13.22	0.02	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	225.95190	0.22595	214.60040	0.21460	225.952	14.00	0.18	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	506.57630	0.50658	518.60720	0.51861	506.576	18.05	0.31	0.00	0	1,000.00
\$ / R	On 30/09/2019	Any day expiry		14.20560	14.20560		14.25370	14.25370		16.07	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	403.82660	0.40383	391.40390	0.39140	403.827	14.81	0.26	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	569.30360	0.56930	582.03280	0.58203	569.304	17.83	0.34	0.00	0	500.00
\$ / R	On 02/10/2019	Any day expiry		14.20950	14.20950		14.25730	14.25730		16.08	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry		14.26520	14.26520		14.31080	14.31080		16.18	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	417.15210	0.41715	406.82290	0.40682	417.152	14.87	0.26	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	585.28000	0.58528	597.08760	0.59709	585.280	18.03	0.34	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry		14.32100	14.32100		14.36430	14.36430		16.27	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	429.49260	0.42949	419.26360	0.41926	429.493	14.92	0.26	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	603.55180	0.60355	614.61540	0.61462	603.552	18.18	0.34	0.00	0	500.00
\$ / R	On 02/12/2019	Any day expiry		14.32670	14.32670		14.36990	14.36990		16.31	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future		14.34790	14.34790		14.39020	14.39020		16.33	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	193.40590	0.19341	196.59040	0.19659	193.406	21.52	0.12	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry		14.38250	14.38250		14.42340	14.42340		16.39	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	439.82030	0.43982	431.50270	0.43150	439.820	14.93	0.26	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	621.63960	0.62164	631.87990	0.63188	621.640	18.33	0.33	0.00	0	500.00
\$ / R	On 02/01/2020	Any day expiry		14.38630	14.38630		14.42710	14.42710		16.40	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry		14.44200	14.44200		14.48050	14.48050		16.47	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry		14.50160	14.50160		14.53770	14.53770		16.52	0.00	0.00	0	55.00
\$ / R	On 02/04/2020	Any day expiry		14.56120	14.56120		14.59490	14.59490		16.57	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry		14.61310	14.61310		14.64470	14.64470		16.62	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry		14.67850	14.67850		14.70740	14.70740		16.70	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future		14.69770	14.69770		14.72590	14.72590		16.70	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry		14.78760	14.78760		14.81320	14.81320		16.79	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future		14.89760	14.89760		14.92550	14.92550		16.93	0.00	0.00	0	0.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future		13.53580	13.53580		13.58750	13.58750		15.00	0.00	67,679.00	5	340.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future		13.68850	13.68850		13.74100	13.74100		15.40	0.00	0.00	0	15.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future		13.85100	13.85100		13.90410	13.90410		15.54	0.00	0.00	0	5.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future		14.00460	14.00460		14.05780	14.05780		15.72	0.00	0.00	0	0.00
£ / R	On 17/09/2018	Foreign Exchange Future		17.77520	17.77520		17.70740	17.70740		13.96	0.00	88,876.00	5	226,569.00
£ / R	On 14/12/2018	Foreign Exchange Future		18.04570	18.04570		17.97870	17.97870		14.28	0.00	18,045,700.00	1,000	9,525.00
£ / R	On 18/03/2019	Foreign Exchange Future		18.34420	18.34420		18.27800	18.27800		15.10	0.00	0.00	0	4,932.00
£ / R	On 14/06/2019	Foreign Exchange Future		18.62790	18.62790		18.56150	18.56150		15.83	0.00	0.00	0	6,156.00

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			0.12151		0.12151		0.12077	0.12077		20.86	0.00	0.00	0	115.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.12368		0.12368		0.12294	0.12294		18.26	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.12614		0.12614		0.12539	0.12539		20.15	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12849		0.12849		0.12773	0.12773		19.99	0.00	0.00	0	0.00
€ / R	On 31/07/2018	Any day expiry			15.75810		15.75810		15.68750	15.68750		13.88	0.00	0.00	0	33.00
€ / R	On 07/09/2018	Any day expiry			15.87930		15.87930		15.80800	15.80800		14.15	0.00	0.00	0	34.00
€ / R	On 11/09/2018	Any day expiry			15.89210		15.89210		15.82070	15.82070		14.10	0.00	0.00	0	0.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.91140		15.91140		15.83990	15.83990		14.10	0.00	7,144,218.60	449	133,235.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	3.06830	0.00307		3.66800	0.00367		3.068	17.28	0.01	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	9.70440	0.00970		11.18060	0.01118		9.704	14.45	0.03	0.00	0	57,090.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	328.10820	0.32811		363.70270	0.36370		328.108	14.06	0.46	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	122.86630	0.12287		109.62250	0.10962		122.866	15.91	0.22	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	3.86480	0.00386		3.78140	0.00378		3.865	21.23	0.01	0.00	0	86,824.00
€ / R	On 25/09/2018	Any day expiry			15.93710		15.93710		15.86550	15.86550		14.19	0.00	0.00	0	0.00
€ / R	On 14/12/2018	Foreign Exchange Future			16.20190		16.20190		16.13030	16.13030		14.38	0.00	4,082,878.80	252	27,738.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.52750		16.52750		16.45550	16.45550		14.60	0.00	0.00	0	4,808.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.84050		16.84050		16.76730	16.76730		14.79	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap			95.88000		95.88000		95.93000	95.93000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			92.89000		92.89000		92.95000	92.95000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			91.64000		91.64000		91.70000	91.70000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			93.78000		93.78000		93.84000	93.84000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			97.53000		97.53000		97.60000	97.60000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			96.09000		96.09000		96.15000	96.15000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			98.14000		98.14000		98.20000	98.20000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			103.53000		103.53000		103.61000	103.61000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			103.87000		103.87000		103.95000	103.95000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			97.41000		97.41000		97.51000	97.51000			0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap			104.53000		104.53000		104.63000	104.63000			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			101.76000		101.76000		101.76000	101.76000			0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap			102.24000		102.24000		102.24000	102.24000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap			99.59000		99.59000		99.58000	99.58000			0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap			102.04000		102.04000		102.02000	102.02000			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.52000		98.52000		98.52000	98.52000			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.90000		98.90000		98.90000	98.90000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.32000		99.32000		99.32000	99.32000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.78000		99.78000		99.76000	99.76000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			101.98000		101.98000		101.96000	101.96000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap			103.00000		103.00000		102.96000	102.96000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap			99.10000		99.10000		99.06000	99.06000			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
2Y STND	On 22/06/2020	Interest Rate Swap		102.75000	102.75000		102.70000	102.70000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		96.71000	96.71000		96.66000	96.66000			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		95.96000	95.96000		95.91000	95.91000			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		95.18000	95.18000		95.13000	95.13000			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		95.39000	95.39000		95.34000	95.34000			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		97.62000	97.62000		97.56000	97.56000			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap		97.77000	97.77000		97.71000	97.71000			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap		99.00000	99.00000		98.94000	98.94000			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap		102.92000	102.92000		102.87000	102.87000			0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap		104.18000	104.18000		104.14000	104.14000			0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap		97.61000	97.61000		97.57000	97.57000			0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap		103.63000	103.63000		103.60000	103.60000			0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future		585.48900	585.48900		585.37300	585.37300			0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future		595.93500	595.93500		595.82000	595.82000			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future		607.48300	607.48300		607.36200	607.36200			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future		617.68100	617.68100		617.56400	617.56400			0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future		682.58300	682.58300		682.07200	682.07200			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future		694.76200	694.76200		694.24400	694.24400			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future		708.22500	708.22500		707.69300	707.69300			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future		720.11300	720.11300		719.58100	719.58100			0.00	0.00	0	0.00
ALBI	On 02/08/2018	Index Future		619.65200	619.65200		619.15700	619.15700			0.00	0.00	0	449.00
ALBI	On 01/11/2018	Index Future		630.70800	630.70800		630.20700	630.20700			0.00	0.00	0	456.00
ALBI	On 07/02/2019	Index Future		642.93000	642.93000		642.41500	642.41500			0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future		653.72300	653.72300		653.20600	653.20600			0.00	0.00	0	0.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future		10.03120	10.03120		9.97180	9.97180		11.00	0.00	0.00	0	12,322.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future		10.14790	10.14790		10.08780	10.08780		11.20	0.00	0.00	0	11,416.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future		10.27690	10.27690		10.21560	10.21560		11.96	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future		10.40170	10.40170		10.33950	10.33950		12.60	0.00	0.00	0	4,929.00
CAD/ R	On 14/12/2018	Foreign Exchange Future		10.45050	10.45050		10.39530	10.39530		12.31	0.00	0.00	0	845.00
CAD/ R	On 18/03/2019	Foreign Exchange Future		10.59100	10.59100		10.53580	10.53580		13.09	0.00	0.00	0	0.00
CF CANDO CC01	On 15/10/2018	Can-Do Future		423.59590	423.59590		440.86470	440.86470			0.00	0.00	0	25,000.00
CHF / R	On 17/09/2018	Foreign Exchange Future		13.66230	13.66230		13.63220	13.63220		13.51	0.00	0.00	0	1,575.00
CHF / R	On 14/12/2018	Foreign Exchange Future		13.92510	13.92510		13.89650	13.89650		13.95	0.00	0.00	0	400.00
CHF / R	On 18/03/2019	Foreign Exchange Future		14.22150	14.22150		14.19130	14.19130		14.27	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future		14.50560	14.50560		14.47390	14.47390		14.63	0.00	0.00	0	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
CNH / R	On 17/09/2018	Foreign Exchange Future		1.99250	1.99250		1.99760	1.99760		12.31	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future		2.01060	2.01060		2.01590	2.01590		12.45	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future		2.02960	2.02960		2.03530	2.03530		13.39	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.04770	2.04770		2.05360	2.05360		14.00	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future		2.13760	2.13760		2.12830	2.12830		13.12	0.00	0.00	0	245.00
DKK / R	On 14/12/2018	Foreign Exchange Future		2.17820	2.17820		2.16890	2.16890		13.45	0.00	0.00	0	15.00
DKK / R	On 18/03/2019	Foreign Exchange Future		2.22270	2.22270		2.21310	2.21310		13.81	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.26540	2.26540		2.25560	2.25560		14.51	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		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			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		10.77059	78.79798		10.78184	78.73015			0.00	0.00	0	0.00
ES33	On 01/11/2018	Bond Future		10.88219	76.41569		10.89380	76.34688			0.00	0.00	0	9,466.00
ES33	On 07/02/2019	Bond Future		11.00906	77.89627		11.02120	77.82571			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future		11.11591	75.41367		11.12830	75.34281			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		10.98522	81.55509		10.99644	81.47783			0.00	0.00	0	0.00
ES42	On 01/11/2018	Bond Future		11.09349	78.75019		11.10507	78.67184			0.00	0.00	0	7,957.00
ES42	On 07/02/2019	Bond Future		11.21234	80.27586		11.22444	80.19548			0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future		11.31749	77.36280		11.32986	77.28198			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		615.32000	615.32000		614.79100	614.79100			0.00	430,724,000.00	70	366.00
GOVI	On 01/11/2018	GOVI		626.29900	626.29900		625.76200	625.76200			0.00	438,409,300.00	70	111.00
GOVI	On 07/02/2019	GOVI		638.43600	638.43600		637.88500	637.88500			0.00	0.00	0	0.00
GOVI	On 02/05/2019	GOVI		649.15300	649.15300		648.59900	648.59900			0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.72590	1.72590		1.73240	1.73240		15.48	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.74800	1.74800		1.75460	1.75460		15.36	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future		1.77120	1.77120		1.77800	1.77800		15.26	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.79300	1.79300		1.79980	1.79980		15.75	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
I2025	On 02/08/2018	Bond Future		129.95459	129.95459		130.09520	130.09520			0.00	909,682.13	7	864.00
I2025	On 01/11/2018	Bond Future		132.30412	132.30412		132.44762	132.44762			0.00	926,128.84	7	28.00
I2025	On 07/02/2019	Bond Future		133.47811	133.47811		133.62370	133.62370			0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future		135.74253	135.74253		135.89200	135.89200			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		99.52225	99.52225		99.50950	99.50950			0.00	0.00	0	0.00
I2029	On 01/11/2018	Bond Future		100.27190	100.27190		100.25926	100.25926			0.00	0.00	0	1,370.00
I2029	On 07/02/2019	Bond Future		102.23294	102.23294		102.21950	102.21950			0.00	0.00	0	0.00
I2029	On 02/05/2019	Bond Future		102.89671	102.89671		102.88411	102.88411			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		102.42662	102.42662		102.54029	102.54029			0.00	0.00	0	9,076.00
I2033	On 01/11/2018	Bond Future		103.15733	103.15733		103.27352	103.27352			0.00	0.00	0	5,770.00
I2033	On 07/02/2019	Bond Future		105.17479	105.17479		105.29269	105.29269			0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future		105.81576	105.81576		105.93668	105.93668			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		121.57394	121.57394		121.55808	121.55808			0.00	0.00	0	2,841.00
I2038	On 01/11/2018	Bond Future		123.77181	123.77181		123.75611	123.75611			0.00	0.00	0	6,813.00
I2038	On 07/02/2019	Bond Future		124.60229	124.60229		124.58562	124.58562			0.00	0.00	0	0.00
I2038	On 02/05/2019	Bond Future		126.71604	126.71604		126.70041	126.70041			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		115.40464	115.40464		115.38947	115.38947			0.00	692,543,244.64	6,001	8,628.00
I2046	On 01/11/2018	Bond Future		115.84177	115.84177		115.82676	115.82676			0.00	695,166,461.77	6,001	10,966.00
I2046	On 07/02/2019	Bond Future		118.10723	118.10723		118.09125	118.09125			0.00	0.00	0	0.00
I2046	On 02/05/2019	Bond Future		118.42867	118.42867		118.41361	118.41361			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		119.93979	119.93979		119.92407	119.92407			0.00	0.00	0	5,204.00
I2050	On 01/11/2018	Bond Future		122.10814	122.10814		122.09258	122.09258			0.00	0.00	0	4,697.00
I2050	On 07/02/2019	Bond Future		122.72493	122.72493		122.70823	122.70823			0.00	0.00	0	0.00
I2050	On 02/05/2019	Bond Future		124.80684	124.80684		124.79128	124.79128			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		249.41800	249.41800		249.42700	249.42700			0.00	4,808,779,040.00	1,928	665.00
IGOV	On 01/11/2018	Index Future		253.92700	253.92700		253.93700	253.93700			0.00	4,692,570,960.00	1,848	714.00
IGOV	On 07/02/2019	Index Future		258.89300	258.89300		258.90200	258.90200			0.00	0.00	0	0.00
IGOV	On 02/05/2019	Index Future		263.28600	263.28600		263.29800	263.29800			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

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
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			0.13300		0.13300		0.13370	0.13370			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future			0.13210		0.13210		0.13310	0.13310			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future			0.13180		0.13180		0.13240	0.13240			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.13050		0.13050		0.13200	0.13200			0.00	0.00	0	1,093.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.65600		1.65600		1.65120	1.65120		12.06	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future			1.68040		1.68040		1.67560	1.67560		12.62	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future			1.70670		1.70670		1.70200	1.70200		13.26	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.73170		1.73170		1.72710	1.72710		14.20	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			9.20290		9.20290		9.13950	9.13950		12.34	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			9.30960		9.30960		9.24570	9.24570		12.62	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future			9.42820		9.42820		9.36380	9.36380		13.43	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.54280		9.54280		9.47790	9.47790		14.12	0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.30870		1.30870		1.30630	1.30630			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.31910		1.31910		1.31220	1.31220			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.32920		1.32920		1.31870	1.31870			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.33830		1.33830		1.32470	1.32470			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.31320		1.31320		1.30320	1.30320			0.00	5,252.80	4	8.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.17550		1.17550		1.16580	1.16580			0.00	0.00	0	180.00
R186	On 02/08/2018	Bond Future			8.72436		111.72220		8.73513	111.65492		7.56	0.00	358,181,373.20	3,206	84,737.00
R186	On 02/08/2018	Bond Future	7.50	Call	0.00000		0.00000		0.00000	0.00000	0.000	6.92	0.00	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.25	Call	13.39000		0.01339		15.00000	0.01500	13.390	7.11	0.02	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.75	Call	718.70000		0.71870		706.68000	0.70668	718.700	7.56	0.54	0.00	0	2,500.00
R186	On 02/08/2018	Bond Future	8.75	Put	558.62000		0.55862		613.88000	0.61388	558.620	7.56	0.46	0.00	0	2,500.00
R186	On 02/08/2018	Bond Future	8.90	Put	240.22000		0.24022		277.33000	0.27733	240.220	7.69	0.25	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future			8.79063		113.71560		8.80184	113.64744		7.36	0.00	364,117,351.20	3,202	23,516.00
R186	On 01/11/2018	Bond Future	7.96	Call	212.06000		0.21206		208.31000	0.20831	212.060	6.72	0.11	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	916.04000		0.91604		901.35000	0.90135	916.040	7.16	0.33	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	982.62000		0.98262		1,012.49000	1.01249	982.620	7.69	0.32	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			8.86556		110.61389		8.87744	110.54381		7.75	0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future			8.93162		112.47015		8.94382	112.40009		7.90	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

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
R197	On 02/08/2018	Bond Future			296.75183		296.75183		296.71564	296.71564			0.00	11,276,569.54	38	1,235.00
R197	On 01/11/2018	Bond Future			302.11682		302.11682		302.08100	302.08100			0.00	11,480,439.16	38	2,350.00
R197	On 07/02/2019	Bond Future			300.66910		300.66910		300.63079	300.63079			0.00	0.00	0	0.00
R197	On 02/05/2019	Bond Future			305.76955		305.76955		305.73384	305.73384			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			232.81245		232.81245		232.78257	232.78257			0.00	0.00	0	12,968.00
R202	On 01/11/2018	Bond Future			237.02148		237.02148		236.99197	236.99197			0.00	0.00	0	9,411.00
R202	On 07/02/2019	Bond Future			237.74972		237.74972		237.71810	237.71810			0.00	0.00	0	0.00
R202	On 02/05/2019	Bond Future			241.78303		241.78303		241.75356	241.75356			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			8.14351		101.88507		8.14415	101.88269		4.02	0.00	37,901,246.04	372	26,287.00
R2023	On 01/11/2018	Bond Future			8.20880		99.77705		8.20940	99.77493		4.06	0.00	37,117,062.60	372	20,526.00
R2023	On 07/02/2019	Bond Future			8.28755		101.71039		8.28836	101.70768		4.16	0.00	0.00	0	0.00
R2023	On 02/05/2019	Bond Future			8.34928		99.48952		8.34980	99.48787		4.52	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			9.10415		92.38483		9.11996	92.27964		10.23	0.00	0.00	0	43,401.00
R2030	On 02/08/2018	Bond Future	8.51	Call	4.70000		0.00470		5.27000	0.00527	4.700	9.55	0.01	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	239.69000		0.23969		235.74000	0.23574	239.690	10.13	0.23	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	73.90000		0.07390		95.51000	0.09551	73.900	10.98	0.08	0.00	0	7,850.00
R2030	On 01/11/2018	Bond Future			9.16632		94.03323		9.18265	93.92645		10.02	0.00	0.00	0	23,053.00
R2030	On 07/02/2019	Bond Future			9.23646		91.84584		9.25351	91.73654		10.55	0.00	0.00	0	0.00
R2030	On 02/05/2019	Bond Future			9.30025		93.38708		9.31773	93.27693		10.99	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			9.30448		94.83091		9.31526	94.75330		10.98	0.00	10,146,907.37	107	30,658.00
R2032	On 01/11/2018	Bond Future			9.37098		92.36800		9.38209	92.28926		11.24	0.00	9,883,376.00	107	14,766.00
R2032	On 07/02/2019	Bond Future			9.44475		94.15761		9.45634	94.07689		11.35	0.00	0.00	0	0.00
R2032	On 02/05/2019	Bond Future			9.50769		91.58220		9.51950	91.50116		12.43	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			9.45434		99.04580		9.46510	98.95988		11.65	0.00	65,766,411.20	664	60,594.00
R2035	On 01/11/2018	Bond Future			9.52151		96.31725		9.53259	96.23003		11.96	0.00	63,954,654.00	664	36,963.00
R2035	On 07/02/2019	Bond Future			9.59728		98.18347		9.60882	98.09408		12.11	0.00	0.00	0	0.00
R2035	On 02/05/2019	Bond Future			9.65789		95.33324		9.66964	95.24340		13.33	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			9.52412		91.33158		9.53489	91.24513		12.78	0.00	0.00	0	48,709.00
R2037	On 01/11/2018	Bond Future			9.58641		92.96114		9.59747	92.87347		12.55	0.00	0.00	0	27,080.00
R2037	On 07/02/2019	Bond Future			9.65612		90.50239		9.66762	90.41254		13.32	0.00	0.00	0	0.00
R2037	On 02/05/2019	Bond Future			9.71847		92.02108		9.73018	91.93070		14.01	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

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
R204	On 02/08/2018	Bond Future		6.65018	101.48532		6.64066	101.48884		0.17	0.00	0.00	0	10,270.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 02/08/2018	Bond Future		9.59908	94.75921		9.60984	94.66637		13.25	0.00	3,316,572.35	35	20,832.00
R2040	On 01/11/2018	Bond Future		9.66115	96.44991		9.67220	96.35572		13.03	0.00	3,375,746.85	35	10,980.00
R2040	On 01/11/2018	Bond Future	8.50	Call	88.76000	0.08876	87.40000	0.08740	88.760	11.12	0.04	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	841.21000	0.84121	828.73000	0.82873	841.210	12.40	0.23	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	1,089.57000	1.08957	1,073.77000	1.07377	1,089.570	12.59	0.28	3,379,676.88	125	3,540.00
R2040	On 01/11/2018	Bond Future	9.80	Call	3,376.47000	3.37647	3,334.95000	3.33495	3,376.470	13.48	0.58	7,005,060.84	125	3,540.00
R2040	On 07/02/2019	Bond Future		9.73054	93.80817		9.74202	93.71166		13.87	0.00	0.00	0	0.00
R2040	On 02/05/2019	Bond Future		9.79244	95.38231		9.80413	95.28518		14.64	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		9.62876	91.86732		9.64453	91.72902		13.94	0.00	171,975,623.04	1,872	21,313.00
R2044	On 01/11/2018	Bond Future		9.68863	93.50643		9.70482	93.36605		13.73	0.00	175,044,036.96	1,872	26,360.00
R2044	On 07/02/2019	Bond Future		9.75543	90.93297		9.77221	90.78936		14.63	0.00	0.00	0	0.00
R2044	On 02/05/2019	Bond Future		9.81489	92.45882		9.83202	92.31383		15.45	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		9.62356	95.27908		9.63426	95.18264		13.80	0.00	3,239,488.72	34	76,267.00
R2048	On 01/11/2018	Bond Future		9.68479	92.54658		9.69578	92.44867		14.24	0.00	185,093,160.00	2,000	90,308.00
R2048	On 07/02/2019	Bond Future		9.75336	94.33977		9.76476	94.23956		14.48	0.00	0.00	0	0.00
R2048	On 02/05/2019	Bond Future		9.80805	91.48832		9.81965	91.38738		16.04	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		7.44040	100.19082		7.44078	100.19031		0.81	0.00	69,632,619.90	695	19,367.00
R207	On 01/11/2018	Bond Future		7.47503	101.97843		7.47520	101.97824		0.73	0.00	80,562,959.70	790	2,468.00
R207	On 07/02/2019	Bond Future		7.52713	100.30941		7.52798	100.30867		0.73	0.00	0.00	0	0.00
R207	On 02/05/2019	Bond Future		7.60468	101.99281		7.60418	101.99314		0.73	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		7.74315	100.02884		7.73867	100.03924		1.92	0.00	285,282,251.68	2,852	14,964.00
R208	On 01/11/2018	Bond Future		7.80218	98.41411		7.79705	98.42499		2.01	0.00	289,632,725.73	2,943	17,307.00
R208	On 07/02/2019	Bond Future		7.87693	100.32095		7.87138	100.33150		2.03	0.00	0.00	0	0.00
R208	On 02/05/2019	Bond Future		7.94422	98.60466		7.93732	98.61645		2.31	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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R208/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			9.43349		75.07492		9.44418	75.00268		13.27	0.00	0.00	0	89,848.00
R209	On 02/08/2018	Bond Future	8.46	Call	0.01000		0.00001		0.02000	0.00002	0.010	11.89	0.00	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	0.02000		0.00002		0.04000	0.00004	0.020	11.90	0.00	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	4,260.78000		4.26078	4,334.14000	4.33414	4,260.780		12.51	0.99	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	27.46000		0.02746	30.44000	0.03044	27.460		12.80	0.04	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	1,757.22000		1.75722	1,834.63000	1.83463	1,757.220		13.21	0.79	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	778.70000		0.77870	844.25000	0.84425	778.700		13.57	0.50	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	1,759.66000		1.75966	1,726.50000	1.72650	1,759.660		14.04	0.78	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	6.00000		0.00600	8.84000	0.00884	6.000		15.28	0.01	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	0.01000		0.00001	0.01000	0.00001	0.010		15.36	0.00	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.49280		73.26679	9.50377	73.19350			13.61	0.00	0.00	0	89,063.00
R209	On 01/11/2018	Bond Future	8.89	Call	566.30000		0.56630	557.68000	0.55768	566.300		12.49	0.21	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.64	Call	2,662.54000		2.66254	2,629.86000	2.62986	2,662.540		13.81	0.59	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.98	Put	976.79000		0.97679	1,005.87000	1.00587	976.790		14.44	0.27	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	945.35000		0.94535	973.81000	0.97381	945.350		14.48	0.26	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.55807		74.68635	9.56946	74.61119			13.79	0.00	0.00	0	0.00
R209	On 02/05/2019	Bond Future			9.61339		72.79161	9.62497	72.71600			15.10	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			184.90768		184.90768	184.88417	184.88417				0.00	3,698,153.60	20	1,480.00
R210	On 01/11/2018	Bond Future			185.75044		185.75044	185.72721	185.72721				0.00	3,715,008.80	20	969.00
R210	On 07/02/2019	Bond Future			189.38310		189.38310	189.35836	189.35836				0.00	0.00	0	0.00
R210	On 02/05/2019	Bond Future			190.04577		190.04577	190.02252	190.02252				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			153.36351		153.36351	153.34536	153.34536				0.00	294,457,939.20	1,920	2,387.00
R212	On 01/11/2018	Bond Future			156.13623		156.13623	156.11825	156.11825				0.00	299,781,561.60	1,920	3,446.00
R212	On 07/02/2019	Bond Future			157.03606		157.03606	157.01682	157.01682				0.00	0.00	0	0.00
R212	On 02/05/2019	Bond Future			159.70005		159.70005	159.68217	159.68217				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			9.20893		86.78635	9.21966	86.71641			10.77	0.00	1,388,581.60	16	28,004.00
R213	On 01/11/2018	Bond Future			9.27360		84.78884	9.28465	84.71793			11.02	0.00	1,356,621.44	16	18,919.00
R213	On 07/02/2019	Bond Future			9.34681		86.43179	9.35836	86.35898			11.16	0.00	0.00	0	0.00
R213	On 02/05/2019	Bond Future			9.40527		84.33461	9.41703	84.26153			12.11	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
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	9.58844	74.49925		9.59912	74.42397			14.15	0.00	0.00	0	23,670.00
R214	On 01/11/2018	Bond Future	9.64886	72.53579		9.65982	72.45937			14.53	0.00	0.00	0	18,322.00
R214	On 07/02/2019	Bond Future	9.71649	73.94130		9.72786	73.86297			14.73	0.00	0.00	0	0.00
R214	On 02/05/2019	Bond Future	9.77043	71.88785		9.78198	71.80904			16.20	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	9.93100	9.93100		9.91590	9.91590			12.35	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	10.06660	10.06660		10.05140	10.05140			12.57	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.21410	10.21410		10.19890	10.19890			13.05	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.35460	10.35460		10.33900	10.33900			13.50	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.75160	2.75160		2.75010	2.75010			19.83	0.00	0.00	0	12,975.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.67520	2.67520		2.67210	2.67210			19.53	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.59110	2.59110		2.59060	2.59060			18.96	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.51850	2.51850		2.51590	2.51590			18.59	0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.32540	1.32540		1.32790	1.32790				0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.27960	1.27960		1.28190	1.28190				0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future	1.23430	1.23430		1.23590	1.23590				0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.19650	1.19650		1.19790	1.19790				0.00	0.00	0	0.00
Total for Derivatives :											15,696,226,134.09	154,702	5 873 277.00	
Grand Total:											15,696,226,134.09	154,702	5 873 277.00	