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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 28/05/2018

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 28/05/2018	Any day expiry	12.45600	12.45600		12.50250	12.50250		18.10	0.00	0.00	0	0.00
\$ / R	On 29/05/2018	Any day expiry	12.45660	12.45660		12.50250	12.50250		18.23	0.00	621,855,000.00	50,000	60,000.00
\$ / R	On 29/05/2018	Any day expiry	12.45	Call	50.77780	0.05078	96.58750	0.09659	50.778	18.23	0.00	0	40,000.00
\$ / R	On 29/05/2018	Any day expiry	12.46	Call	46.18970	0.04619	90.18020	0.09018	46.190	18.40	0.00	0	30,000.00
\$ / R	On 30/05/2018	Any day expiry	12.45660	12.45660		12.50250	12.50250		17.21	0.00	0.00	0	0.00
\$ / R	On 31/05/2018	Any day expiry	12.45660	12.45660		12.50410	12.50410		16.81	0.00	0.00	0	270.00
\$ / R	On 31/05/2018	Any day expiry	12.24	Put	16.07340	0.01607	21.31150	0.02131	16.073	18.61	0.00	0	118.00
\$ / R	On 31/05/2018	Any day expiry	12.55	Call	43.86680	0.04387	76.34920	0.07635	43.867	18.19	0.00	0	118.00
\$ / R	On 31/05/2018	Any day expiry	12.60	Put	175.70410	0.17570	155.49120	0.15549	175.704	18.88	0.00	0	270.00
\$ / R	On 31/05/2018	Any day expiry	12.69	Call	18.48360	0.01848	37.44270	0.03744	18.484	20.12	0.00	0	270.00
\$ / R	On 31/05/2018	Any day expiry	12.75	Call	12.74000	0.01274	27.19830	0.02720	12.740	20.95	0.00	0	118.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,343.42020	1.34342	1,296.05530	1.29606	1,343.420	32.05	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	0.08440	0.00008	0.06570	0.00007	0.084	69.99	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	0.23480	0.00023	0.21030	0.00021	0.235	85.04	0.00	0	500.00
\$ / R	On 08/06/2018	Any day expiry	12.47010	12.47010		12.51780	12.51780		15.39	0.00	0.00	0	1,746.00
\$ / R	On 08/06/2018	Any day expiry	12.80	Call	37.23700	0.03724	56.74470	0.05674	37.237	16.79	0.00	0	1,746.00

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 15/06/2018	Any day expiry		12.35090	12.35090		12.35090	12.35090			0.00	0.00	0	20.00
\$ / R	On 18/06/2018	Foreign Exchange Future		12.48650	12.48650		12.53520	12.53520		15.07	0.00	99,330,107.50	7,955	1,156,737.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	0.63580	0.00064	0.21850	0.00022	0.636	19.75	0.00	0.00	0	60,750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	1.38030	0.00138	1.03210	0.00103	1.380	18.76	0.01	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.35	Call	1,138.62530	1.13863	1,187.47080	1.18747	1,138.625	17.67	0.99	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.45	Call	1,039.22790	1.03923	1,088.04490	1.08804	1,039.228	16.82	0.98	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	3.10540	0.00311	3.19840	0.00320	3.105	16.39	0.02	0.00	0	40,216.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.60	Put	4.06640	0.00407	4.08310	0.00408	4.066	15.54	0.02	0.00	0	12,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	6.27150	0.00627	6.05250	0.00605	6.271	14.27	0.04	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.77	Put	6.66330	0.00666	6.39600	0.00640	6.663	14.10	0.04	0.00	0	76,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.80	Put	7.30680	0.00731	6.95700	0.00696	7.307	13.84	0.04	0.00	0	5,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.90	Put	10.05580	0.01006	9.32010	0.00932	10.056	12.99	0.06	0.00	0	9,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Call	506.61800	0.50662	553.61070	0.55361	506.618	13.34	0.90	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	20.11800	0.02012	18.41070	0.01841	20.118	13.34	0.10	0.00	0	38,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.06	Put	29.01880	0.02902	26.43010	0.02643	29.019	13.54	0.14	0.00	0	150.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	40.50200	0.04050	36.77760	0.03678	40.502	13.75	0.18	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	44.95810	0.04496	40.79650	0.04080	44.958	13.82	0.19	0.00	0	155,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Call	383.80980	0.38381	428.11850	0.42812	383.810	13.85	0.80	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	47.30980	0.04731	42.91850	0.04292	47.310	13.85	0.20	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.20	Call	346.84990	0.34685	389.90000	0.38990	346.850	14.03	0.76	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.23	Call	325.73350	0.32573	367.94160	0.36794	325.733	14.13	0.74	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Call	312.11070	0.31211	353.72370	0.35372	312.111	14.20	0.72	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	75.61070	0.07561	68.52370	0.06852	75.611	14.20	0.28	0.00	0	12,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Call	279.67850	0.27968	319.69040	0.31969	279.678	14.37	0.68	0.00	0	4,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	93.17850	0.09318	84.49040	0.08449	93.179	14.37	0.33	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	135.38750	0.13539	123.08150	0.12308	135.388	14.72	0.42	0.00	0	15,103.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.45	Call	196.51390	0.19651	230.94050	0.23094	196.514	14.89	0.54	0.00	0	150.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	173.42290	0.17342	205.81420	0.20581	173.423	15.07	0.50	0.00	0	3,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	186.92290	0.18692	170.61420	0.17061	186.923	15.07	0.50	0.00	0	115,230.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.55	Call	152.89880	0.15290	182.84730	0.18285	152.899	15.27	0.45	0.00	0	80,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Call	90.23770	0.09024	112.45860	0.11246	90.238	16.09	0.30	0.00	0	4,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	353.73770	0.35374	327.25860	0.32726	353.738	16.09	0.70	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	523.92950	0.52393	490.56310	0.49056	523.929	16.94	0.81	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	45.04980	0.04505	59.26320	0.05926	45.050	17.11	0.17	0.00	0	15,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	558.54980	0.55855	524.06320	0.52406	558.550	17.11	0.83	0.00	0	21,228.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	602.60440	0.60260	566.80880	0.56681	602.604	17.31	0.85	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	711.14410	0.71114	672.76110	0.67276	711.144	17.77	0.89	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	738.65250	0.73865	699.88260	0.69988	738.653	17.85	0.90	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	831.78860	0.83179	790.70280	0.79070	831.789	18.12	0.92	0.00	0	25,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	15.56450	0.01556	22.19500	0.02220	15.565	18.25	0.07	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	984.37350	0.98437	940.50840	0.94051	984.374	18.55	0.95	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,003.68230	1.00368	959.53990	0.95954	1,003.682	18.60	0.95	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,023.03380	1.02303	978.62760	0.97863	1,023.034	18.66	0.96	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,159.49590	1.15950	1,113.59100	1.11359	1,159.496	19.03	0.97	0.00	0	70,530.00

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 18/06/2018	Foreign Exchange Future	13.75	Put	1,267.65410	1.26765	1,220.92060	1.22092	1,267.654	19.32	0.98	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,317.16270	1.31716	1,269.98400	1.26998	1,317.163	19.57	0.98	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,327.07250	1.32707	1,279.85620	1.27986	1,327.073	19.62	0.98	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,346.89950	1.34690	1,299.61080	1.29961	1,346.900	19.72	0.98	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,356.81660	1.35682	1,309.49320	1.30949	1,356.817	19.77	0.98	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,416.36520	1.41637	1,368.85130	1.36885	1,416.365	20.07	0.99	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Call	2.26030	0.00226	3.18870	0.00319	2.260	20.57	0.01	0.00	0	30,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,515.76030	1.51576	1,467.98870	1.46799	1,515.760	20.57	0.99	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	1,615.29830	1.61530	1,567.32820	1.56733	1,615.298	21.07	0.99	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	1,764.79650	1.76480	1,716.60960	1.71661	1,764.796	21.82	0.99	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	0.73960	0.00074	1.01340	0.00101	0.740	23.22	0.00	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	0.53270	0.00053	0.71930	0.00072	0.533	24.11	0.00	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	0.44860	0.00045	0.60040	0.00060	0.449	24.61	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	0.27750	0.00028	0.37210	0.00037	0.278	26.09	0.00	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	0.26500	0.00027	0.35920	0.00036	0.265	26.24	0.00	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	0.23510	0.00024	0.32790	0.00033	0.235	26.62	0.00	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	0.20940	0.00021	0.30050	0.00030	0.209	27.01	0.00	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	0.17490	0.00017	0.26290	0.00026	0.175	27.64	0.00	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	0.15940	0.00016	0.24570	0.00025	0.159	27.98	0.00	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	0.15340	0.00015	0.23880	0.00024	0.153	28.12	0.00	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	0.11180	0.00011	0.19080	0.00019	0.112	29.38	0.00	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	0.07570	0.00008	0.14650	0.00015	0.076	31.17	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	0.04580	0.00005	0.10630	0.00011	0.046	31.61	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	0.04160	0.00004	0.09730	0.00010	0.042	31.61	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.03200	0.00003	0.07670	0.00008	0.032	31.61	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.02900	0.00003	0.07010	0.00007	0.029	31.61	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.01890	0.00002	0.04730	0.00005	0.019	31.61	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.00760	0.00001	0.02050	0.00002	0.008	31.61	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.00570	0.00001	0.01590	0.00002	0.006	31.61	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.00280	0.00000	0.00810	0.00001	0.003	31.61	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.00150	0.00000	0.00470	0.00000	0.002	31.61	0.00	0.00	0	7,028.00
\$ / R	On 20/06/2018	Any day expiry			12.48980	12.48980	12.53870	12.53870		15.17	0.00	0.00	0	5,947.00
\$ / R	On 29/06/2018	Any day expiry			12.50460	12.50460	12.55430	12.55430		15.15	0.00	0.00	0	1,981.00
\$ / R	On 29/06/2018	Any day expiry	12.22	Put	99.01470	0.09901	0.00000	0.00000	99.015	14.49	0.29	1,803,451.72	500	500.00
\$ / R	On 29/06/2018	Any day expiry	12.44	Put	190.33790	0.19034	0.00000	0.00000	190.338	15.01	0.44	605,666.68	109	109.00
\$ / R	On 29/06/2018	Any day expiry	12.45	Put	195.34580	0.19535	0.00000	0.00000	195.346	15.03	0.45	3,588,697.17	635	635.00
\$ / R	On 29/06/2018	Any day expiry	12.47	Put	205.58120	0.20558	188.51820	0.18852	205.581	15.08	0.47	0.00	0	158.00
\$ / R	On 29/06/2018	Any day expiry	12.52	Call	217.42570	0.21743	0.00000	0.00000	217.426	15.23	0.50	678,221.48	109	109.00
\$ / R	On 29/06/2018	Any day expiry	12.55	Call	204.97200	0.20497	0.00000	0.00000	204.972	15.34	0.48	2,984,170.20	500	500.00
\$ / R	On 29/06/2018	Any day expiry	12.56	Call	200.95840	0.20096	0.00000	0.00000	200.958	15.38	0.47	3,735,203.91	635	635.00
\$ / R	On 29/06/2018	Any day expiry	12.62	Call	178.27990	0.17828	204.90850	0.20491	178.280	15.60	0.43	0.00	0	158.00
\$ / R	On 29/06/2018	Any day expiry	12.85	Call	111.11170	0.11111	0.00000	0.00000	111.112	16.45	0.30	1,852,689.83	500	500.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,308.69190	1.30869	1,263.44130	1.26344	1,308.692	19.41	0.95	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	0.73050	0.00073	0.94350	0.00094	0.730	26.47	0.00	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	0.79900	0.00080	1.06080	0.00106	0.799	29.92	0.00	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.50950	12.50950	12.55930	12.55930		14.98	0.00	0.00	0	100.00
\$ / R	On 02/07/2018	Any day expiry	11.80	Put	21.79320	0.02179	19.79660	0.01980	21.793	14.02	0.09	0.00	0	2,000.00
\$ / R	On 02/07/2018	Any day expiry	12.50	Put	226.61850	0.22662	208.37260	0.20837	226.618	14.98	0.48	0.00	0	2,000.00
\$ / R	On 02/07/2018	Any day expiry	13.12	Call	69.19500	0.06920	82.68010	0.08268	69.195	17.20	0.19	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry			12.51610	12.51610	12.56580	12.56580		15.03	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	69.34780	0.06935	62.76740	0.06277	69.348	14.08	0.21	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	31.13210	0.03113	38.17410	0.03817	31.132	18.57	0.09	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	24.06540	0.02407	29.82200	0.02982	24.065	18.94	0.07	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.53920	12.53920	12.58880	12.58880		15.07	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.54580	12.54580	12.59540	12.59540		14.98	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	1,916.36000	1.91636	1,869.45120	1.86945	1,916.360	19.13	0.97	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	2.50420	0.00250	2.79010	0.00279	2.504	24.02	0.01	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.54750	12.54750	12.59700	12.59700		15.00	0.00	0.00	0	70.00
\$ / R	On 27/07/2018	Any day expiry			12.55080	12.55080	12.60030	12.60030		15.03	0.00	0.00	0	1,345.00
\$ / R	On 31/07/2018	Any day expiry			12.55740	12.55740	12.60690	12.60690		14.96	0.00	0.00	0	2,515.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,296.61370	1.29661	1,254.66410	1.25466	1,296.614	18.40	0.88	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	3.28240	0.00328	3.67890	0.00368	3.282	22.66	0.01	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	2.47800	0.00248	2.54610	0.00255	2.478	24.50	0.01	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.56890	12.56890	12.61800	12.61800		14.95	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	208.98770	0.20899	193.87260	0.19387	208.988	14.53	0.37	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,350.11340	1.35011	1,309.04970	1.30905	1,350.113	18.36	0.88	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	2.71000	0.00271	3.07460	0.00307	2.710	22.74	0.01	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.57890	12.57890	12.62760	12.62760		15.02	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.60850	12.60850	12.65620	12.65620		15.01	0.00	0.00	0	3,479.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,293.97890	1.29398	1,255.40690	1.25541	1,293.979	17.90	0.83	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	5.82340	0.00582	6.54600	0.00655	5.823	20.74	0.01	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	2.53990	0.00254	2.82160	0.00282	2.540	20.90	0.01	0.00	0	500.00
\$ / R	On 03/09/2018	Any day expiry			12.47770	12.47770	12.47770	12.47770			0.00	0.00	0	177.00
\$ / R	On 17/09/2018	Foreign Exchange Future			12.63570	12.63570	12.68370	12.68370		15.03	0.00	8,289,019.20	656	85,609.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	40.69110	0.04069	37.01860	0.03702	40.691	13.34	0.09	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	43.05820	0.04306	39.21040	0.03921	43.058	13.36	0.10	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	56.49870	0.05650	51.69060	0.05169	56.499	13.47	0.12	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	82.20640	0.08221	75.70740	0.07571	82.206	13.63	0.16	0.00	0	93,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	103.47010	0.10347	95.68140	0.09568	103.470	13.73	0.19	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	115.43730	0.11544	106.95790	0.10696	115.437	13.79	0.21	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	142.18440	0.14218	132.23490	0.13223	142.184	13.89	0.24	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Put	230.76190	0.23076	215.76400	0.21576	230.762	14.33	0.33	0.00	0	40,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	616.46190	0.61646	649.46400	0.64946	616.462	14.33	0.67	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	251.66680	0.25167	235.76430	0.23576	251.667	14.42	0.35	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	287.31740	0.28732	269.95700	0.26996	287.317	14.56	0.38	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.40	Put	296.64880	0.29665	278.92490	0.27892	296.649	14.59	0.39	0.00	0	250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	481.49430	0.48149	509.94600	0.50995	481.494	14.77	0.57	0.00	0	4,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	345.79430	0.34579	326.24600	0.32625	345.794	14.77	0.43	0.00	0	34,000.00

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	12.58	Put	388.03310	0.38803	367.03410	0.36703	388.033	14.91	0.46	0.00	0	8,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	404.52350	0.40452	382.98540	0.38299	404.523	14.96	0.47	0.00	0	13,231.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	427.05450	0.42705	404.80510	0.40481	427.054	15.03	0.49	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	365.90230	0.36590	388.73300	0.38873	365.902	15.31	0.47	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	355.00110	0.35500	377.32170	0.37732	355.001	15.38	0.46	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	551.82360	0.55182	525.30260	0.52530	551.824	15.50	0.56	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	289.97130	0.28997	309.06730	0.30907	289.971	15.85	0.39	0.00	0	30,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	236.82160	0.23682	253.05230	0.25305	236.822	16.32	0.33	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	225.16610	0.22517	240.73770	0.24074	225.166	16.43	0.32	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	839.46610	0.83947	807.03770	0.80704	839.466	16.43	0.68	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	214.10280	0.21410	229.04080	0.22904	214.103	16.55	0.30	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	174.61480	0.17461	187.43800	0.18744	174.615	16.99	0.26	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	150.05510	0.15006	161.38440	0.16138	150.055	17.32	0.22	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	9.53640	0.00954	10.81530	0.01082	9.536	19.93	0.02	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	8.50140	0.00850	9.64000	0.00964	8.501	19.91	0.02	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	7.20010	0.00720	8.16130	0.00816	7.200	19.88	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	5.58690	0.00559	6.32630	0.00633	5.587	19.84	0.01	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.65330	12.65330	12.70150	12.70150		15.04	0.00	0.00	0	2,695.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,294.53880	1.29454	1,256.83720	1.25684	1,294.539	17.56	0.79	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	9.26780	0.00927	12.24990	0.01225	9.268	20.01	0.02	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	4.08210	0.00408	5.88480	0.00588	4.082	20.02	0.01	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.69660	12.69660	12.74520	12.74520		15.07	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.70300	12.70300	12.75160	12.75160		15.04	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.70620	12.70620	12.75490	12.75490		15.06	0.00	0.00	0	3,113.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,295.79340	1.29579	1,258.66760	1.25867	1,295.793	17.26	0.75	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	26.64770	0.02665	28.66380	0.02866	26.648	21.62	0.04	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	14.89600	0.01490	16.94380	0.01694	14.896	21.67	0.02	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.71420	12.71420	12.76290	12.76290		15.03	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	155.42390	0.15542	145.15580	0.14516	155.424	13.82	0.22	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,346.01970	1.34602	1,308.52680	1.30853	1,346.020	17.33	0.76	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	20.91690	0.02092	23.60630	0.02361	20.917	21.67	0.03	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.72700	12.72700	12.77590	12.77590		15.10	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			12.73180	12.73180	12.78070	12.78070		15.12	0.00	0.00	0	0.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	24.71390	0.02471	22.81070	0.02281	24.714	14.40	0.05	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	107.90020	0.10790	99.93010	0.09993	107.900	13.62	0.16	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	357.91780	0.35792	375.88150	0.37588	357.918	16.02	0.39	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			12.75420	12.75420	12.80340	12.80340		15.08	0.00	0.00	0	2,812.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,296.96880	1.29697	1,260.72110	1.26072	1,296.969	17.03	0.72	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	37.01260	0.03701	40.69100	0.04069	37.013	21.66	0.05	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	20.77860	0.02078	23.08040	0.02308	20.779	21.66	0.03	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			12.77150	12.77150	12.82090	12.82090		15.05	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,177.66410	1.17766	1,142.76820	1.14277	1,177.664	16.69	0.68	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	74.45820	0.07446	79.05360	0.07905	74.458	19.90	0.09	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			12.77620	12.77620	12.82570	12.82570		15.15	0.00	3,155,721.40	247	25,774.00

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
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	117.55330	0.11755	109.28990	0.10929	117.553	13.60	0.16	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	142.71790	0.14272	133.16710	0.13317	142.718	13.70	0.19	0.00	0	232,174.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	362.00640	0.36201	342.75150	0.34275	362.006	14.47	0.36	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	419.80400	0.41980	398.81300	0.39881	419.804	14.66	0.40	0.00	0	10,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	696.00400	0.69600	724.51300	0.72451	696.004	14.66	0.60	0.00	0	232,174.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	487.50500	0.48751	464.67320	0.46467	487.505	14.87	0.44	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	484.71040	0.48471	506.14380	0.50614	484.710	15.51	0.46	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	419.68740	0.41969	438.77950	0.43878	419.687	15.87	0.41	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	404.88050	0.40488	423.42190	0.42342	404.881	15.96	0.40	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	338.71300	0.33871	354.67020	0.35467	338.713	16.41	0.35	0.00	0	232,174.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	274.50910	0.27451	287.94640	0.28795	274.509	16.96	0.29	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	247.59840	0.24760	259.93540	0.25994	247.598	17.23	0.27	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	239.30190	0.23930	251.29770	0.25130	239.302	17.32	0.26	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	117.52600	0.11753	124.61330	0.12461	117.526	18.74	0.14	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	66.52300	0.06652	70.78760	0.07079	66.523	20.32	0.08	0.00	0	2,000.00
\$ / R	On 31/12/2018	Any day expiry			12.80290	12.80290	12.85280	12.85280		15.07	0.00	0.00	0	1,580.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,298.28210	1.29828	1,262.33410	1.26233	1,298.282	16.83	0.70	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	45.50700	0.04551	49.76180	0.04976	45.507	21.44	0.05	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	26.11120	0.02611	28.83230	0.02883	26.111	21.44	0.03	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry			12.85170	12.85170	12.90230	12.90230		15.11	0.00	0.00	0	1,225.00
\$ / R	On 13/02/2019	Any day expiry			12.87220	12.87220	12.92310	12.92310		15.09	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			12.89580	12.89580	12.94700	12.94700		15.14	0.00	0.00	0	1,225.00
\$ / R	On 18/03/2019	Foreign Exchange Future			12.92400	12.92400	12.97490	12.97490		15.11	0.00	0.00	0	4,948.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	12.87150	0.01287	10.42000	0.01042	12.872	12.80	0.02	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	188.20080	0.18820	176.66700	0.17667	188.201	13.71	0.20	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.06	Put	285.49400	0.28549	270.26110	0.27026	285.494	13.98	0.27	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.76	Put	605.84010	0.60584	580.92500	0.58093	605.840	14.90	0.44	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.45	Call	518.12900	0.51813	537.12550	0.53713	518.129	15.94	0.42	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	293.57250	0.29357	306.11800	0.30612	293.573	17.48	0.26	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Call	197.60110	0.19760	206.91430	0.20691	197.601	18.35	0.18	0.00	0	1,000.00
\$ / R	On 27/03/2019	Any day expiry			12.93810	12.93810	12.98880	12.98880		15.18	0.00	0.00	0	4,414.00
\$ / R	On 30/04/2019	Any day expiry			12.99150	12.99150	13.04140	13.04140		15.19	0.00	0.00	0	1,225.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	760.43680	0.76044	733.69960	0.73370	760.437	15.19	0.47	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	580.91610	0.58092	599.86680	0.59987	580.916	15.89	0.43	0.00	0	2,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future			13.06110	13.06110	13.11020	13.11020		15.28	0.00	0.00	0	3,087.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	29.36000	0.02936	22.36820	0.02237	29.360	11.85	0.04	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	411.16100	0.41116	394.00420	0.39400	411.161	14.26	0.31	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	398.53350	0.39853	412.17980	0.41218	398.533	17.34	0.30	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future			13.33350	13.33350	13.38180	13.38180		15.88	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	105.39240	0.10539	109.62900	0.10963	105.392	20.81	0.08	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			13.61320	13.61320	13.66100	13.66100		16.16	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			13.70570	13.70570	13.75460	13.75460		16.31	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			13.80230	13.80230	13.85230	13.85230		16.45	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 MAXI	On 18/06/2018	Foreign Exchange Future			12.48650		12.48650		12.53520	12.53520		15.07	0.00	0.00	0	419.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			12.63570		12.63570		12.68370	12.68370		15.03	0.00	0.00	0	47.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			12.77620		12.77620		12.82570	12.82570		15.15	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			13.06110		13.06110		13.11020	13.11020		15.28	0.00	0.00	0	0.00
£ / R	On 18/06/2018	Foreign Exchange Future			16.61990		16.61990		16.70270	16.70270		14.77	0.00	87,055,036.20	5,238	436,441.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	912.37120		0.91237		846.33010	0.84633	912.371	16.75	0.90	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	0.35300		0.00035		0.64340	0.00064	0.353	27.75	0.00	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future			16.89440		16.89440		16.97710	16.97710		14.84	0.00	0.00	0	18,594.00
£ / R	On 14/12/2018	Foreign Exchange Future			17.15650		17.15650		17.24250	17.24250		15.07	0.00	0.00	0	7,517.00
£ / R	On 18/03/2019	Foreign Exchange Future			17.44040		17.44040		17.53030	17.53030		15.41	0.00	0.00	0	4,932.00
£ / R	On 14/06/2019	Foreign Exchange Future			17.70430		17.70430		17.79440	17.79440		15.59	0.00	0.00	0	5,465.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.11433		0.11433		0.11485	0.11485		20.67	0.00	0.00	0	8,296.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.11645		0.11645		0.11698	0.11698		15.91	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.11852		0.11852		0.11907	0.11907		14.06	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12306		0.12306		0.12364	0.12364		12.90	0.00	0.00	0	0.00
€ / R	On 18/06/2018	Foreign Exchange Future			14.52920		14.52920		14.63070	14.63070		13.78	0.00	1,060,631.60	73	112,519.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	4.26320		0.00426		4.40180	0.00440	4.263	15.26	0.02	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	8.20490		0.00820		7.48060	0.00748	8.205	13.46	0.04	0.00	0	50,948.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	23.65410		0.02365		16.01210	0.01601	23.654	13.25	0.11	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	78.78550		0.07879		60.15980	0.06016	78.786	13.51	0.27	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.30	Call	323.47700		0.32348		403.77730	0.40378	323.477	13.55	0.69	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.40	Call	260.45430		0.26045		335.11330	0.33511	260.454	13.65	0.61	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	57.20850		0.05721		88.00110	0.08800	57.209	15.26	0.20	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	749.54640		0.74955		666.81330	0.66681	749.546	16.08	0.89	0.00	0	50,948.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.63	Call	10.25180		0.01025		17.92820	0.01793	10.252	17.42	0.04	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.00	Call	3.91200		0.00391		6.86000	0.00686	3.912	18.74	0.02	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,912.38390		1.91238		1,811.96990	1.81197	1,912.384	20.69	0.99	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	0.13190		0.00013		0.18330	0.00018	0.132	30.88	0.00	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	0.00110		0.00000		0.00240	0.00000	0.001	32.32	0.00	0.00	0	50,948.00
€ / R	On 16/07/2018	Any day expiry			14.61640		14.61640		14.72030	14.72030		13.85	0.00	0.00	0	34.00
€ / R	On 17/09/2018	Foreign Exchange Future			14.80890		14.80890		14.91120	14.91120		13.85	0.00	696,018.30	47	60,742.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	33.17580		0.03318		28.19320	0.02819	33.176	11.84	0.07	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	197.82420		0.19782		173.13150	0.17313	197.824	13.07	0.29	0.00	0	86,688.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	1,210.25730		1.21026		1,134.14730	1.13415	1,210.257	15.85	0.77	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	67.82130		0.06782		81.14040	0.08114	67.821	17.16	0.10	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	6.16270		0.00616		7.01720	0.00702	6.163	21.29	0.01	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.08230		15.08230		15.18730	15.18730		14.03	0.00	0.00	0	7,625.00
€ / R	On 18/03/2019	Foreign Exchange Future			15.38510		15.38510		15.49540	15.49540		14.07	0.00	0.00	0	4,808.00
€ / R	On 14/06/2019	Foreign Exchange Future			15.65850		15.65850		15.76760	15.76760		14.19	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.29000		94.29000		94.42000	94.42000			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
10Y STND	On 16/03/2026	Interest Rate Swap	91.26000	91.26000	91.26000	91.39000	91.39000				0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap	89.96000	89.96000	89.96000	90.10000	90.10000				0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap	92.09000	92.09000	92.09000	92.23000	92.23000				0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap	95.85000	95.85000	95.85000	95.98000	95.98000				0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap	94.37000	94.37000	94.37000	94.50000	94.50000				0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap	96.42000	96.42000	96.42000	96.55000	96.55000				0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap	100.12000	100.12000	100.12000	100.25000	100.25000				0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap	100.44000	100.44000	100.44000	100.58000	100.58000				0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap	95.63000	95.63000	95.63000	95.78000	95.78000				0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap	101.08000	101.08000	101.08000	101.23000	101.23000				0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	99.91000	99.91000	99.91000	99.91000	99.91000				0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap	100.04000	100.04000	100.04000	100.04000	100.04000				0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap	100.49000	100.49000	100.49000	100.49000	100.49000				0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap	99.49000	99.49000	99.49000	99.49000	99.49000				0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap	100.17000	100.17000	100.17000	100.17000	100.17000				0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.59000	98.59000	98.59000	98.59000	98.59000				0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.51000	98.51000	98.51000	98.51000	98.51000				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.87000	98.87000	98.87000	98.87000	98.87000				0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.24000	99.24000	99.24000	99.24000	99.24000				0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.62000	99.62000	99.62000	99.63000	99.63000				0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	100.00000	100.00000	100.00000	100.01000	100.01000				0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap	100.93000	100.93000	100.93000	100.93000	100.93000				0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap	98.65000	98.65000	98.65000	98.66000	98.66000				0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap	100.50000	100.50000	100.50000	100.52000	100.52000				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	96.02000	96.02000	96.02000	96.05000	96.05000				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.20000	95.20000	95.20000	95.24000	95.24000				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	94.35000	94.35000	94.35000	94.39000	94.39000				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	94.49000	94.49000	94.49000	94.54000	94.54000				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.65000	96.65000	96.65000	96.71000	96.71000				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.75000	96.75000	96.75000	96.81000	96.81000				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.92000	97.92000	97.92000	97.99000	97.99000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	100.10000	100.10000	100.10000	100.17000	100.17000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	101.33000	101.33000	101.33000	101.41000	101.41000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	96.41000	96.41000	96.41000	96.50000	96.50000				0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap	100.71000	100.71000	100.71000	100.81000	100.81000				0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future	591.31700	591.31700	591.31700	590.80500	590.80500				0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future	601.90400	601.90400	601.90400	601.38300	601.38300				0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future	613.58700	613.58700	613.58700	613.05600	613.05600				0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future	691.59400	691.59400	691.59400	690.68100	690.68100				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
AL7T	On 01/11/2018	Index Future	703.97700		703.97700		703.04800	703.04800			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	717.64100		717.64100		716.69400	716.69400			0.00	0.00	0	0.00
ALBI	On 02/08/2018	Index Future	631.06500		631.06500		629.89200	629.89200			0.00	157,766,250.00	25	878.00
ALBI	On 01/11/2018	Index Future	642.36400		642.36400		641.17000	641.17000			0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future	654.83200		654.83200		653.61500	653.61500			0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.42570	9.42570		9.47080	9.47080			12.47	0.00	0.00	0	15,522.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.54470	9.54470		9.58950	9.58950			12.33	0.00	0.00	0	800.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.65980	9.65980		9.70600	9.70600			12.51	0.00	0.00	0	11,412.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	9.89840	9.89840		9.94550	9.94550			13.23	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.59830	9.59830		9.66060	9.66060			13.84	0.00	0.00	0	2,080.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	9.85860	9.85860		9.92200	9.92200			13.60	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	12.58160	12.58160		12.66300	12.66300			13.45	0.00	0.00	0	1,215.00
CHF / R	On 17/09/2018	Foreign Exchange Future	12.83680	12.83680		12.91930	12.91930			13.25	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future	13.08620	13.08620		13.17190	13.17190			13.58	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	13.61300	13.61300		13.69850	13.69850			13.95	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.95000	1.95000		1.96110	1.96110			13.61	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.96520	1.96520		1.97640	1.97640			13.40	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	1.98020	1.98020		1.99150	1.99150			13.86	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.01010	2.01010		2.02150	2.02150			14.20	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	1.95190	1.95190		1.96540	1.96540			13.63	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	1.98950	1.98950		2.00310	2.00310			13.72	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.02630	2.02630		2.04040	2.04040			14.09	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.17120	2.17120		2.18620	2.18620			15.12	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	10.53823	80.21923		10.56493	80.05394				0.00	0.00	0	9,466.00
ES33	On 01/11/2018	Bond Future	10.64088	77.86688		10.66849	77.69878				0.00	0.00	0	0.00
ES33	On 07/02/2019	Bond Future	10.75801	79.37753		10.78666	79.20633				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

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
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	10.74130		83.26687		10.76796	83.07673			0.00	0.00	0	7,957.00
ES42	On 01/11/2018	Bond Future	10.84025		80.49755		10.86782	80.30412			0.00	0.00	0	0.00
ES42	On 07/02/2019	Bond Future	10.94926		82.05898		10.97783	81.86199			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	627.22200		627.22200		626.01100	626.01100			0.00	0.00	0	472.00
GOVI	On 01/11/2018	GOVI	638.45300		638.45300		637.22000	637.22000			0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI	650.84500		650.84500		649.58800	649.58800			0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.59230	1.59230		1.59870	1.59870			15.23	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.61400	1.61400		1.62030	1.62030			14.77	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.63400	1.63400		1.64060	1.64060			15.27	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.72660	1.72660		1.73320	1.73320			15.91	0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future	133.82229	133.82229		133.80705	133.80705				0.00	0.00	0	864.00
I2025	On 01/11/2018	Bond Future	136.24218	136.24218		136.22690	136.22690				0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future	137.50074	137.50074		137.48595	137.48595				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	102.27383	102.27383		102.26174	102.26174				0.00	0.00	0	1,370.00
I2029	On 01/11/2018	Bond Future	103.07368	103.07368		103.06151	103.06151				0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future	105.09523	105.09523		105.08336	105.08336				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	106.51861	106.51861		106.50605	106.50605				0.00	27,481,801.38	258	6,151.00
I2033	On 01/11/2018	Bond Future	107.32393	107.32393		107.31114	107.31114				0.00	0.00	0	0.00
I2033	On 07/02/2019	Bond Future	109.42877	109.42877		109.41654	109.41654				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	127.72988	127.72988		127.71425	127.71425				0.00	54,796,118.52	429	8,997.00
I2038	On 01/11/2018	Bond Future	130.03949	130.03949		130.02403	130.02403				0.00	0.00	0	0.00
I2038	On 07/02/2019	Bond Future	130.99973	130.99973		130.98464	130.98464				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	120.55915	120.55915		120.54428	120.54428				0.00	34,118,239.45	283	10,876.00
I2046	On 01/11/2018	Bond Future	121.09002	121.09002		121.07508	121.07508				0.00	0.00	0	0.00
I2046	On 07/02/2019	Bond Future	123.46499	123.46499		123.45020	123.45020				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	125.82345	125.82345		125.80752	125.80752				0.00	29,191,040.40	232	9,567.00
I2050	On 01/11/2018	Bond Future	128.09879	128.09879		128.08248	128.08248				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
I2050	On 07/02/2019	Bond Future			128.83947		128.83947		128.82386	128.82386			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			257.40400		257.40400		257.30400	257.30400			0.00	59,202,920.00	23	861.00
IGOV	On 01/11/2018	Index Future			262.06000		262.06000		261.95800	261.95800			0.00	0.00	0	241.00
IGOV	On 07/02/2019	Index Future			267.20100		267.20100		267.09700	267.09700			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future			6.89000		93.11000		6.89000	93.11000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future			6.77000		93.23000		6.77000	93.23000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future			6.80000		93.20000		6.80000	93.20000			0.00	0.00	0	35,000.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future			6.86000		93.14000		6.86000	93.14000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future			6.91000		93.09000		6.91000	93.09000			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.12280		0.12280		0.12350	0.12350			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future			0.12230		0.12230		0.12300	0.12300			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future			0.12180		0.12180		0.12210	0.12210			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.11900		0.11900		0.12010	0.12010			0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.52520		1.52520		1.53980	1.53980		14.79	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.54910		1.54910		1.56380	1.56380		14.12	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future			1.57210		1.57210		1.58700	1.58700		14.00	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.61840		1.61840		1.63400	1.63400		14.10	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			8.66640		8.66640		8.67450	8.67450		13.30	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			8.77130		8.77130		8.77870	8.77870		13.33	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			8.87330		8.87330		8.88180	8.88180		13.57	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.37410		9.37410		9.38140	9.38140		14.52	0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.25580		1.25580		1.25940	1.25940			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.26240		1.26240		1.26600	1.26600			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.26720		1.26720		1.27080	1.27080			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.32460		1.32460		1.32810	1.32810			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.33100		1.33100		1.33250	1.33250			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.33700		1.33700		1.33850	1.33850			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.16360		1.16360		1.16720	1.16720			0.00	11,636.00	10	260.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.17200		1.17200		1.17560	1.17560			0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.74680		8.74680	0.11391	8.70720	8.70720		15.96	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.79	Call	1,119.40510		0.11194	0.11391	1,006.60940	0.10066	1,119.405	15.78	0.46	0.00	0	50,000.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	2,134.27960		0.21343	0.11391	2,439.70820	0.24397	2,134.280	15.34	0.66	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.58750		8.58750	0.11391	8.54870	8.54870		12.60	0.00	0.00	0	283.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future	8.17	Put	1,700.76390		0.17008	0.11391	1,831.83190	0.18318	1,700.764	18.30	0.29	0.00	0	50,000.00

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
R186	On 02/08/2018	Bond Future			8.46949		113.33020		8.49073	113.19503		7.27	0.00	196,061,246.00	1,730	102,782.00
R186	On 02/08/2018	Bond Future	7.50	Call	24.01000		0.02401		24.63000	0.02463	24.010	6.34	0.02	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.25	Call	755.25000		0.75525		737.08000	0.73708	755.250	6.95	0.34	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.50	Put	1,283.91000		1.28391		1,379.66000	1.37966	1,283.910	7.18	0.47	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future			8.52305		115.35902		8.54523	115.22158		7.34	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	768.09000		0.76809		749.12000	0.74912	768.090	6.80	0.25	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	1,976.38000		1.97638		1,931.51000	1.93151	1,976.380	7.17	0.48	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	896.67000		0.89667		949.54000	0.94954	896.670	7.75	0.25	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			8.58402		112.29196		8.60726	112.15218		7.78	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			302.59875		302.59875		302.56579	302.56579			0.00	29,352,078.75	97	2,388.00
R197	On 01/11/2018	Bond Future			308.07089		308.07089		308.03775	308.03775			0.00	0.00	0	0.00
R197	On 07/02/2019	Bond Future			306.75634		306.75634		306.72440	306.72440			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			241.16653		241.16653		241.13795	241.13795			0.00	123,477,263.36	512	21,940.00
R202	On 01/11/2018	Bond Future			245.52778		245.52778		245.49900	245.49900			0.00	0.00	0	0.00
R202	On 07/02/2019	Bond Future			246.43585		246.43585		246.40772	246.40772			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
R203	On 02/08/2018	Bond Future			7.85242		102.97439		7.87375	102.89407		4.16	0.00	58,592,427.91	569	33,849.00
R203	On 01/11/2018	Bond Future			7.89601		100.89166		7.91877	100.81004		4.19	0.00	0.00	0	0.00
R203	On 07/02/2019	Bond Future			7.94906		102.84921		7.97355	102.76628		4.12	0.00	0.00	0	0.00
R203	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			8.89897		93.76479		8.92013	93.62120		9.77	0.00	0.00	0	41,513.00
R2030	On 02/08/2018	Bond Future	8.51	Call	505.76000		0.50576		497.12000	0.49712	505.760	9.16	0.24	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	1,573.27000		1.57327		1,534.73000	1.53473	1,573.270	9.66	0.52	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	362.62000		0.36262		410.31000	0.41031	362.620	10.50	0.16	0.00	0	7,850.00
R2030	On 01/11/2018	Bond Future			8.95306		95.44322		8.97495	95.29716		9.95	0.00	0.00	0	0.00
R2030	On 07/02/2019	Bond Future			9.01439		93.28556		9.03711	93.13687		10.60	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			9.07214		96.52645		9.09835	96.33299		10.49	0.00	10,328,330.15	107	32,734.00
R2032	On 01/11/2018	Bond Future			9.13000		94.09941		9.15707	93.90264		11.13	0.00	0.00	0	0.00
R2032	On 07/02/2019	Bond Future			9.19453		95.92505		9.22257	95.72461		11.38	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

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
R2035	On 02/08/2018	Bond Future		9.16545	101.39652		9.18649	101.22242		11.39	0.00	0.00	0	67,030.00
R2035	On 01/11/2018	Bond Future		9.22265	98.71565		9.24434	98.53858		12.12	0.00	0.00	0	0.00
R2035	On 07/02/2019	Bond Future		9.28747	100.63090		9.30989	100.45065		12.36	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		9.25327	93.54742		9.27947	93.32951		12.54	0.00	187,094.84	2	55,768.00
R2037	On 01/11/2018	Bond Future		9.30670	95.22190		9.33367	95.00020		12.76	0.00	0.00	0	0.00
R2037	On 07/02/2019	Bond Future		9.36669	92.80939		9.39453	92.58361		13.64	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		6.39899	101.57810		6.41712	101.57139		0.24	0.00	0.00	0	10,121.00
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		9.32820	97.14546		9.35439	96.91056		13.18	0.00	0.00	0	22,600.00
R2040	On 01/11/2018	Bond Future		9.38157	98.88437		9.40852	98.64535		13.42	0.00	0.00	0	0.00
R2040	On 01/11/2018	Bond Future	8.50	Call	671.46000	0.67146	651.06000	0.65106	671.460	12.23	0.17	0.00	0	5,900.00
R2040	On 01/11/2018	Bond Future	9.10	Call	2,264.71000	2.26471	2,201.35000	2.20135	2,264.710	12.94	0.40	0.00	0	5,900.00
R2040	On 07/02/2019	Bond Future		9.44143	96.29225		9.46923	96.04885		14.36	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		9.37197	94.16956		9.39813	93.93062		13.92	0.00	282,508.68	3	34,441.00
R2044	On 01/11/2018	Bond Future		9.42381	95.85511		9.45069	95.61212		14.18	0.00	0.00	0	0.00
R2044	On 07/02/2019	Bond Future		9.48182	93.32957		9.50954	93.08197		15.17	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		9.34241	97.87823		9.36847	97.63193		13.84	0.00	0.00	0	99,820.00
R2048	On 01/11/2018	Bond Future		9.39484	95.19762		9.42163	94.94707		14.76	0.00	0.00	0	0.00
R2048	On 07/02/2019	Bond Future		9.45378	97.04460		9.48139	96.78945		15.07	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		7.25966	100.43312		7.27680	100.41011		1.05	0.00	0.00	0	20,943.00
R207	On 01/11/2018	Bond Future		7.24973	102.23099		7.27045	102.20772		0.97	0.00	0.00	0	0.00
R207	On 07/02/2019	Bond Future		7.23051	100.56948		7.25723	100.54601		0.88	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		7.51072	100.57000		7.53249	100.51915		2.13	0.00	0.00	0	29,520.00
R208	On 01/11/2018	Bond Future		7.54051	98.97083		7.56468	98.91924		2.15	0.00	0.00	0	0.00
R208	On 07/02/2019	Bond Future		7.57803	100.89105		7.60538	100.83870		2.04	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

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/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			9.17243		76.87219		9.19850	76.68980		12.63	0.00	0.00	0	76,687.00
R209	On 02/08/2018	Bond Future	8.46	Call	146.81000		0.14681		144.08000	0.14408	146.810	11.28	0.09	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	169.24000		0.16924		165.80000	0.16580	169.240	11.32	0.10	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	3,097.14000		3.09714		3,259.14000	3.25914	3,097.140	11.87	0.73	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	947.53000		0.94753		915.76000	0.91576	947.530	12.08	0.36	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	1,496.97000		1.49697		1,619.65000	1.61965	1,496.970	12.48	0.46	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	921.02000		0.92102		1,016.39000	1.01639	921.020	12.87	0.33	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	3,838.60000		3.83860		3,724.98000	3.72498	3,838.600	13.31	0.79	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	127.36000		0.12736		152.84000	0.15284	127.360	14.35	0.06	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	13.19000		0.01319		17.55000	0.01755	13.190	14.52	0.01	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.22349		75.10056		9.25028	74.91512		13.48	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	10.00	Put	917.85000		0.91785		978.71000	0.97871	917.850	14.50	0.22	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.27995		76.55760		9.30756	76.36869		13.85	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			189.38783		189.38783		189.36557	189.36557			0.00	0.00	0	2,159.00
R210	On 01/11/2018	Bond Future			190.31245		190.31245		190.28998	190.28998			0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future			194.04491		194.04491		194.02304	194.02304			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			154.82992		154.82992		154.75889	154.75889			0.00	38,707,480.00	250	3,975.00
R212	On 01/11/2018	Bond Future			157.62973		157.62973		157.55761	157.55761			0.00	0.00	0	0.00
R212	On 07/02/2019	Bond Future			158.56744		158.56744		158.49480	158.49480			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			8.97936		88.30193		9.00553	88.12729		10.30	0.00	794,717.37	9	30,574.00
R213	On 01/11/2018	Bond Future			9.03555		86.33647		9.06258	86.15880		10.95	0.00	0.00	0	0.00
R213	On 07/02/2019	Bond Future			9.09953		88.01160		9.12753	87.83070		11.21	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			9.31714		76.45485		9.34319	76.26340		13.51	0.00	0.00	0	30,053.00

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
R214	On 01/11/2018	Bond Future	9.36927		74.53057		9.39603	74.33583		14.40	0.00	0.00	0	0.00
R214	On 07/02/2019	Bond Future	9.42786		75.97666		9.45542	75.77833		14.80	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 18/06/2018	Foreign Exchange Future	9.30390		9.30390		9.34670	9.34670		12.82	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	9.43440		9.43440		9.47710	9.47710		12.82	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	9.56010		9.56010		9.60310	9.60310		12.89	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.12110		10.12110		10.16430	10.16430		13.67	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	2.70010		2.70010		2.63350	2.63350		23.58	0.00	0.00	0	3,940.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.63720		2.63720		2.57180	2.57180		19.52	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.57420		2.57420		2.50980	2.50980		18.37	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.52690		2.52690		2.46400	2.46400		16.56	0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.19290		1.19290		1.20270	1.20270			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.16350		1.16350		1.17270	1.17270			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.13450		1.13450		1.14360	1.14360			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.06820		1.06820		1.07660	1.07660			0.00	0.00	0	0.00
Total for Derivatives :												1,657,040,787.99	71,743	7 008 066.00
Grand Total:												1,657,040,787.99	71,743	7 008 066.00