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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 29/05/2018

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
<b>Derivatives</b>													
\$ / R	On 29/05/2018	Any day expiry	12.64030	12.64030		12.45660	12.45660		18.44	0.00	252,806,000.00	20,000	0.00
\$ / R	On 30/05/2018	Any day expiry	12.60540	12.60540		12.45660	12.45660		18.25	0.00	0.00	0	0.00
\$ / R	On 31/05/2018	Any day expiry	12.60540	12.60540		12.45660	12.45660		17.31	0.00	0.00	0	270.00
\$ / R	On 31/05/2018	Any day expiry	12.24	Put	2.32300	0.00232	16.07340	0.01607	2.323	21.23	0.03	0.00	118.00
\$ / R	On 31/05/2018	Any day expiry	12.55	Call	97.67650	0.09768	43.86680	0.04387	97.676	17.86	0.63	0.00	118.00
\$ / R	On 31/05/2018	Any day expiry	12.60	Put	61.76960	0.06177	175.70410	0.17570	61.770	17.31	0.48	0.00	270.00
\$ / R	On 31/05/2018	Any day expiry	12.69	Call	36.09050	0.03609	18.48360	0.01848	36.091	18.86	0.32	0.00	270.00
\$ / R	On 31/05/2018	Any day expiry	12.75	Call	23.47930	0.02348	12.74000	0.01274	23.479	19.90	0.22	0.00	118.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,194.61910	1.19462	1,343.42020	1.34342	1,194.619	34.85	1.00	0.00	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	0.03080	0.00003	0.08440	0.00008	0.031	75.92	0.00	0.00	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	0.08220	0.00008	0.23480	0.00023	0.082	91.92	0.00	0.00	500.00
\$ / R	On 08/06/2018	Any day expiry	12.61740	12.61740		12.47010	12.47010		15.63	0.00	0.00	0	1,746.00
\$ / R	On 08/06/2018	Any day expiry	12.80	Call	65.62390	0.06562	37.23700	0.03724	65.624	16.46	0.30	0.00	1,746.00
\$ / 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	12.63420	12.63420		12.48650	12.48650		15.16	0.00	665,910,779.40	52,707	1,160,363.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	0.39430	0.00039	0.63580	0.00064	0.394	20.90	0.00	0.00	60,750.00

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	11.20	Put	0.84850	0.00085		1.38030	0.00138	0.848	19.91	0.00	0.00	0	2,550.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	11.35	Call	1,285.70790	1.28571	1,138.62530	1.13863	1,285.708	19.16	0.99	0.00	0.00	0	10,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	11.45	Call	1,186.22430	1.18622	1,039.22790	1.03923	1,186.224	18.45	0.99	0.00	0.00	0	10,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	2.24950	0.00225	3.10540	0.00311	2.249	17.99	0.01	0.00	0.00	0	40,216.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	11.60	Put	2.80390	0.00280	4.06640	0.00407	2.804	17.06	0.02	0.00	0.00	0	12,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	4.00730	0.00401	6.27150	0.00627	4.007	15.66	0.02	0.00	0.00	0	60,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	11.77	Put	4.21410	0.00421	6.66330	0.00666	4.214	15.47	0.02	0.00	0.00	0	76,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	11.80	Put	4.55020	0.00455	7.30680	0.00731	4.550	15.19	0.03	0.00	0.00	0	5,500.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	11.90	Put	5.94660	0.00595	10.05580	0.01006	5.947	14.26	0.04	0.00	0.00	0	9,500.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Call	642.13560	0.64214	506.61800	0.50662	642.136	13.34	0.95	0.00	0.00	0	3,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	7.93560	0.00794	20.11800	0.02012	7.936	13.34	0.05	0.00	0.00	0	38,700.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.06	Put	12.20130	0.01220	29.01880	0.02902	12.201	13.50	0.07	0.00	0.00	0	150.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	18.10000	0.01810	40.50200	0.04050	18.100	13.67	0.09	0.00	0.00	0	372.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	20.49030	0.02049	44.95810	0.04496	20.490	13.73	0.10	0.00	0.00	0	155,500.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Call	505.97210	0.50597	383.80980	0.38381	505.972	13.76	0.89	0.00	0.00	0	500.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	21.77210	0.02177	47.30980	0.04731	21.772	13.76	0.11	0.00	0.00	0	1,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.20	Call	463.31390	0.46331	346.84990	0.34685	463.314	13.90	0.86	0.00	0.00	0	40,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.23	Call	438.52130	0.43852	325.73350	0.32573	438.521	13.98	0.84	0.00	0.00	0	3,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Call	422.35220	0.42235	312.11070	0.31211	422.352	14.04	0.83	0.00	0.00	0	40,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	38.15220	0.03815	75.61070	0.07561	38.152	14.04	0.17	0.00	0.00	0	12,415.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Call	383.26430	0.38326	279.67850	0.27968	383.264	14.18	0.80	0.00	0.00	0	4,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	49.06430	0.04906	93.17850	0.09318	49.064	14.18	0.20	0.00	0.00	0	24,500.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	77.10740	0.07711	135.38750	0.13539	77.107	14.46	0.28	0.00	0.00	0	15,103.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.45	Call	278.65790	0.27866	196.51390	0.19651	278.658	14.60	0.67	0.00	0.00	0	150.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	248.31910	0.24832	173.42290	0.17342	248.319	14.74	0.63	0.00	0.00	0	3,250.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	114.11910	0.11412	186.92290	0.18692	114.119	14.74	0.37	0.00	0.00	0	115,230.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.55	Call	220.31240	0.22031	152.89880	0.15290	220.312	14.88	0.58	0.00	0.00	0	80,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Call	132.41750	0.13242	90.23770	0.09024	132.418	15.57	0.41	0.00	0.00	0	4,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	248.21750	0.24822	353.73770	0.35374	248.218	15.57	0.59	0.00	0.00	0	66.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	400.75770	0.40076	523.92950	0.52393	400.758	16.43	0.74	0.00	0.00	0	2,700.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	67.02980	0.06703	45.04980	0.04505	67.030	16.59	0.24	0.00	0.00	0	15,500.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	432.82980	0.43283	558.54980	0.55855	432.830	16.59	0.76	0.00	0.00	0	21,228.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	474.02320	0.47402	602.60440	0.60260	474.023	16.80	0.79	0.00	0.00	0	1,250.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	577.16000	0.57716	711.14410	0.71114	577.160	17.29	0.84	0.00	0.00	0	965.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	603.74770	0.60375	738.65250	0.73865	603.748	17.41	0.85	0.00	0.00	0	372.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	694.24850	0.69425	831.78860	0.83179	694.249	17.82	0.89	0.00	0.00	0	25,500.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	24.24420	0.02424	15.56450	0.01556	24.244	17.95	0.10	0.00	0.00	0	60,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	842.75350	0.84275	984.37350	0.98437	842.754	18.24	0.93	0.00	0.00	0	5,183.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	861.67370	0.86167	1,003.68230	1.00368	861.674	18.29	0.93	0.00	0.00	0	7,420.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	880.65980	0.88066	1,023.03380	1.02303	880.660	18.34	0.94	0.00	0.00	0	114,600.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,015.11190	1.01511	1,159.49590	1.15950	1,015.112	18.71	0.96	0.00	0.00	0	70,530.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,122.21650	1.12222	1,267.65410	1.26765	1,122.216	18.99	0.97	0.00	0.00	0	2,415.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,171.21090	1.17121	1,317.16270	1.31716	1,171.211	19.12	0.97	0.00	0.00	0	500.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,181.02930	1.18103	1,327.07250	1.32707	1,181.029	19.15	0.98	0.00	0.00	0	40,000.00	

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 18/06/2018	Foreign Exchange Future	13.83	Put	1,200.68360	1.20068	1,346.89950	1.34690	1,200.684	19.20	0.98	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,210.51940	1.21052	1,356.81660	1.35682	1,210.519	19.23	0.98	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,269.64250	1.26964	1,416.36520	1.41637	1,269.643	19.38	0.98	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Call	2.98430	0.00298	2.26030	0.00226	2.984	19.89	0.01	0.00	0	30,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,368.78430	1.36878	1,515.76030	1.51576	1,368.784	19.89	0.99	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	1,468.13780	1.46814	1,615.29830	1.61530	1,468.138	20.40	0.99	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	1,617.44750	1.61745	1,764.79650	1.76480	1,617.448	21.15	0.99	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	0.90270	0.00090	0.73960	0.00074	0.903	22.57	0.00	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	0.63470	0.00063	0.53270	0.00053	0.635	23.48	0.00	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	0.52770	0.00053	0.44860	0.00045	0.528	23.98	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	0.31740	0.00032	0.27750	0.00028	0.317	25.50	0.00	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	0.30280	0.00030	0.26500	0.00027	0.303	25.65	0.00	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	0.26840	0.00027	0.23510	0.00024	0.268	26.06	0.00	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	0.24060	0.00024	0.20940	0.00021	0.241	26.49	0.00	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	0.20320	0.00020	0.17490	0.00017	0.203	27.18	0.00	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	0.18650	0.00019	0.15940	0.00016	0.186	27.55	0.00	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	0.17980	0.00018	0.15340	0.00015	0.180	27.71	0.00	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	0.13450	0.00013	0.11180	0.00011	0.134	29.09	0.00	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	0.09480	0.00009	0.07570	0.00008	0.095	31.05	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	0.07940	0.00008	0.04580	0.00005	0.079	32.22	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	0.07760	0.00008	0.04160	0.00004	0.078	32.38	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.06650	0.00007	0.03200	0.00003	0.067	32.59	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.06060	0.00006	0.02900	0.00003	0.061	32.59	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.04020	0.00004	0.01890	0.00002	0.040	32.59	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.01680	0.00002	0.00760	0.00001	0.017	32.59	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.01290	0.00001	0.00570	0.00001	0.013	32.59	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.00640	0.00001	0.00280	0.00000	0.006	32.59	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.00360	0.00000	0.00150	0.00000	0.004	32.59	0.00	0.00	0	7,028.00
\$ / R	On 20/06/2018	Any day expiry			12.63750	12.63750	12.48980	12.48980		15.25	0.00	0.00	0	5,947.00
\$ / R	On 29/06/2018	Any day expiry			12.65260	12.65260	12.50460	12.50460		15.17	0.00	25,360,200.00	2,000	3,981.00
\$ / R	On 29/06/2018	Any day expiry	12.22	Put	58.59560	0.05860	99.01470	0.09901	58.596	14.30	0.20	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	12.44	Put	125.30720	0.12531	190.33790	0.19034	125.307	14.75	0.34	0.00	0	109.00
\$ / R	On 29/06/2018	Any day expiry	12.45	Put	129.16180	0.12916	195.34580	0.19535	129.162	14.77	0.35	0.00	0	635.00
\$ / R	On 29/06/2018	Any day expiry	12.47	Put	137.09470	0.13709	205.58120	0.20558	137.095	14.81	0.36	0.00	0	158.00
\$ / R	On 29/06/2018	Any day expiry	12.52	Call	290.82980	0.29083	217.42570	0.21743	290.830	14.91	0.60	0.00	0	109.00
\$ / R	On 29/06/2018	Any day expiry	12.55	Call	274.40280	0.27440	204.97200	0.20497	274.403	14.97	0.58	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	12.56	Call	269.07450	0.26907	200.95840	0.20096	269.075	14.99	0.58	0.00	0	635.00
\$ / R	On 29/06/2018	Any day expiry	12.62	Call	238.65800	0.23866	178.27990	0.17828	238.658	15.11	0.53	0.00	0	158.00
\$ / R	On 29/06/2018	Any day expiry	12.85	Call	150.15550	0.15016	111.11170	0.11111	150.155	15.91	0.38	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,166.20230	1.16620	1,308.69190	1.30869	1,166.202	19.10	0.94	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	0.66770	0.00067	0.73050	0.00073	0.668	25.37	0.00	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	0.78480	0.00078	0.79900	0.00080	0.785	29.05	0.00	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.65770	12.65770	12.50950	12.50950		14.98	0.00	0.00	0	100.00
\$ / R	On 02/07/2018	Any day expiry	11.80	Put	13.66710	0.01367	21.79320	0.02179	13.667	14.65	0.06	0.00	0	2,000.00

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\$ / R	On 02/07/2018	Any day expiry	12.50	Put	154.86530	0.15487	226.61850	0.22662	154.865	14.69	0.38	0.00	0	2,000.00
\$ / R	On 02/07/2018	Any day expiry	13.12	Call	92.75510	0.09276	69.19500	0.06920	92.755	16.66	0.25	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry			12.66440	12.66440	12.51610	12.51610		15.02	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	40.58850	0.04059	69.34780	0.06935	40.588	13.94	0.14	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	41.56470	0.04156	31.13210	0.03113	41.565	18.14	0.12	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	32.12040	0.03212	24.06540	0.02407	32.120	18.53	0.09	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.68800	12.68800	12.53920	12.53920		15.03	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.69470	12.69470	12.54580	12.54580		14.94	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	1,771.67350	1.77167	1,916.36000	1.91636	1,771.674	18.93	0.96	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	2.39600	0.00240	2.50420	0.00250	2.396	23.04	0.01	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.69640	12.69640	12.54750	12.54750		14.96	0.00	0.00	0	70.00
\$ / R	On 27/07/2018	Any day expiry			12.69980	12.69980	12.55080	12.55080		14.98	0.00	0.00	0	1,345.00
\$ / R	On 31/07/2018	Any day expiry			12.70650	12.70650	12.55740	12.55740		14.91	0.00	0.00	0	2,515.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,160.09950	1.16010	1,296.61370	1.29661	1,160.099	17.93	0.86	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	3.44260	0.00344	3.28240	0.00328	3.443	21.92	0.01	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	2.32970	0.00233	2.47800	0.00248	2.330	23.52	0.01	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.71810	12.71810	12.56890	12.56890		14.89	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	152.76800	0.15277	208.98770	0.20899	152.768	14.28	0.29	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,214.35700	1.21436	1,350.11340	1.35011	1,214.357	17.95	0.85	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	3.02170	0.00302	2.71000	0.00271	3.022	22.22	0.01	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.72800	12.72800	12.57890	12.57890		14.96	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.75790	12.75790	12.60850	12.60850		14.95	0.00	0.00	0	3,479.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,162.50690	1.16251	1,293.97890	1.29398	1,162.507	17.43	0.80	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	7.54020	0.00754	5.82340	0.00582	7.540	20.66	0.02	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	3.47630	0.00348	2.53990	0.00254	3.476	20.93	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			12.78590	12.78590	12.63570	12.63570		14.97	0.00	16,161,377.60	1,264	85,599.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	28.65030	0.02865	40.69110	0.04069	28.650	13.38	0.07	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	29.64040	0.02964	43.05820	0.04306	29.640	13.32	0.07	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	39.60710	0.03961	56.49870	0.05650	39.607	13.41	0.09	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	59.16280	0.05916	82.20640	0.08221	59.163	13.55	0.12	0.00	0	93,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	75.72480	0.07572	103.47010	0.10347	75.725	13.65	0.15	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	85.17310	0.08517	115.43730	0.11544	85.173	13.70	0.16	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	106.57410	0.10657	142.18440	0.14218	106.574	13.79	0.19	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Put	177.52740	0.17753	230.76190	0.23076	177.527	14.10	0.28	0.00	0	40,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	713.42740	0.71343	616.46190	0.61646	713.427	14.10	0.72	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	195.15380	0.19515	251.66680	0.25167	195.154	14.18	0.30	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	225.52800	0.22553	287.31740	0.28732	225.528	14.30	0.33	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.40	Put	233.54040	0.23354	296.64880	0.29665	233.540	14.33	0.33	0.00	0	250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	562.01950	0.56202	481.49430	0.48149	562.019	14.49	0.63	0.00	0	4,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	276.11950	0.27612	345.79430	0.34579	276.120	14.49	0.37	0.00	0	34,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.58	Put	313.17400	0.31317	388.03310	0.38803	313.174	14.62	0.40	0.00	0	8,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	327.74750	0.32775	404.52350	0.40452	327.748	14.67	0.42	0.00	0	13,231.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	347.74500	0.34775	427.05450	0.42705	347.745	14.73	0.43	0.00	0	1,550.00

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	12.77	Call	427.46420	0.42746	365.90230	0.36590	427.464	14.93	0.52	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	414.29330	0.41429	355.00110	0.35500	414.293	14.97	0.51	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	458.12640	0.45813	551.82360	0.55182	458.126	15.09	0.51	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	338.65110	0.33865	289.97130	0.28997	338.651	15.43	0.44	0.00	0	30,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	276.35450	0.27635	236.82160	0.23682	276.355	15.88	0.37	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	262.63830	0.26264	225.16610	0.22517	262.638	15.99	0.36	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	726.73830	0.72674	839.46610	0.83947	726.738	15.99	0.64	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	249.60560	0.24961	214.10280	0.21410	249.606	16.10	0.34	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	203.61180	0.20361	174.61480	0.17461	203.612	16.55	0.29	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	174.67030	0.17467	150.05510	0.15006	174.670	16.87	0.26	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	12.60570	0.01261	9.53640	0.00954	12.606	19.95	0.02	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	11.32220	0.01132	8.50140	0.00850	11.322	19.95	0.02	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	9.69650	0.00970	7.20010	0.00720	9.696	19.94	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	7.65770	0.00766	5.58690	0.00559	7.658	19.93	0.02	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.80410	12.80410	12.65330	12.65330		14.99	0.00	0.00	0	2,695.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,166.33480	1.16633	1,294.53880	1.29454	1,166.335	17.12	0.76	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	11.90290	0.01190	9.26780	0.00927	11.903	19.98	0.02	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	5.44330	0.00544	4.08210	0.00408	5.443	20.04	0.01	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.84860	12.84860	12.69660	12.69660		15.02	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.85520	12.85520	12.70300	12.70300		15.00	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.85850	12.85850	12.70620	12.70620		15.01	0.00	0.00	0	3,113.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,170.88920	1.17089	1,295.79340	1.29579	1,170.889	16.85	0.72	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	29.55660	0.02956	26.64770	0.02665	29.557	21.24	0.04	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	18.20270	0.01820	14.89600	0.01490	18.203	21.63	0.03	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.86670	12.86670	12.71420	12.71420		14.99	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	121.43830	0.12144	155.42390	0.15542	121.438	13.72	0.18	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,220.01830	1.22002	1,346.01970	1.34602	1,220.018	16.91	0.73	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	25.26620	0.02527	20.91690	0.02092	25.266	21.62	0.04	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.87990	12.87990	12.72700	12.72700		15.06	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			12.88490	12.88490	12.73180	12.73180		15.08	0.00	0.00	0	0.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	20.14890	0.02015	24.71390	0.02471	20.149	14.67	0.04	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	82.94630	0.08295	107.90020	0.10790	82.946	13.54	0.13	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	406.40990	0.40641	357.91780	0.35792	406.410	15.67	0.43	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			12.90800	12.90800	12.75420	12.75420		15.05	0.00	0.00	0	2,812.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,174.78700	1.17479	1,296.96880	1.29697	1,174.787	16.65	0.69	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	41.56590	0.04157	37.01260	0.03701	41.566	21.38	0.05	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	23.93710	0.02394	20.77860	0.02078	23.937	21.47	0.03	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			12.92590	12.92590	12.77150	12.77150		15.10	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,060.44180	1.06044	1,177.66410	1.17766	1,060.442	16.33	0.65	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	80.35090	0.08035	74.45820	0.07446	80.351	19.40	0.10	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			12.93080	12.93080	12.77620	12.77620		15.11	0.00	3,491,316.00	270	26,044.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	92.50010	0.09250	117.55330	0.11755	92.500	13.54	0.14	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	113.07800	0.11308	142.71790	0.14272	113.078	13.63	0.16	196,880.79	96	232,078.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	300.00100	0.30000	362.00640	0.36201	300.001	14.24	0.32	0.00	0	39,589.00

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	12.50	Put	351.64790	0.35165		419.80400	0.41980	351.648	14.42	0.36	0.00	0	10,100.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	782.44790	0.78245		696.00400	0.69600	782.448	14.42	0.64	1,605,050.60	192	232,078.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	412.79220	0.41279		487.50500	0.48751	412.792	14.62	0.39	0.00	0	39,589.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	546.11130	0.54611		484.71040	0.48471	546.111	15.20	0.50	0.00	0	6,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	472.84500	0.47285		419.68740	0.41969	472.845	15.54	0.45	1,100,529.09	192	7,100.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	456.10950	0.45611		404.88050	0.40488	456.109	15.63	0.44	0.00	0	10,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	381.03780	0.38104		338.71300	0.33871	381.038	16.06	0.38	473,713.64	96	232,078.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	308.08960	0.30809		274.50910	0.27451	308.090	16.59	0.32	0.00	0	2,764.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	277.53080	0.27753		247.59840	0.24760	277.531	16.86	0.29	0.00	0	39,589.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	268.10630	0.26811		239.30190	0.23930	268.106	16.95	0.28	0.00	0	1,500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	131.69900	0.13170		117.52600	0.11753	131.699	18.41	0.15	0.00	0	1,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	72.15540	0.07216		66.52300	0.06652	72.155	19.87	0.09	0.00	0	2,000.00	
\$ / R	On 31/12/2018	Any day expiry			12.95850	12.95850		12.80290	12.80290		15.04	0.00	0.00	0	1,580.00	
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,178.36020	1.17836		1,298.28210	1.29828	1,178.360	16.48	0.67	0.00	0	1,000.00	
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	53.15430	0.05315		45.50700	0.04551	53.154	21.38	0.06	0.00	0	500.00	
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	30.76280	0.03076		26.11120	0.02611	30.763	21.38	0.04	0.00	0	500.00	
\$ / R	On 31/01/2019	Any day expiry			13.00890	13.00890		12.85170	12.85170		15.08	0.00	0.00	0	1,225.00	
\$ / R	On 13/02/2019	Any day expiry			13.03010	13.03010		12.87220	12.87220		15.13	0.00	0.00	0	70.00	
\$ / R	On 28/02/2019	Any day expiry			13.05450	13.05450		12.89580	12.89580		15.12	0.00	0.00	0	1,225.00	
\$ / R	On 18/03/2019	Foreign Exchange Future			13.08430	13.08430		12.92400	12.92400		15.16	0.00	0.00	0	4,948.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	8.37130	0.00837		12.87150	0.01287	8.371	12.54	0.02	0.00	0	1,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	154.67850	0.15468		188.20080	0.18820	154.679	13.61	0.17	0.00	0	1,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	12.06	Put	240.76400	0.24076		285.49400	0.28549	240.764	13.89	0.24	0.00	0	4,145.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	12.76	Put	526.81590	0.52682		605.84010	0.60584	526.816	14.66	0.40	0.00	0	250.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.45	Call	574.09290	0.57409		518.12900	0.51813	574.093	15.67	0.45	0.00	0	4,145.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	326.42460	0.32642		293.57250	0.29357	326.425	17.24	0.28	0.00	0	1,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Call	219.15560	0.21916		197.60110	0.19760	219.156	18.10	0.20	0.00	0	1,000.00	
\$ / R	On 27/03/2019	Any day expiry			13.09910	13.09910		12.93810	12.93810		15.15	0.00	0.00	0	4,414.00	
\$ / R	On 30/04/2019	Any day expiry			13.15530	13.15530		12.99150	12.99150		15.17	0.00	0.00	0	1,225.00	
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	673.11200	0.67311		760.43680	0.76044	673.112	14.96	0.44	0.00	0	2,500.00	
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	640.73680	0.64074		580.91610	0.58092	640.737	15.64	0.46	0.00	0	2,500.00	
\$ / R	On 14/06/2019	Foreign Exchange Future			13.22680	13.22680		13.06110	13.06110		15.31	0.00	0.00	0	3,087.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	13.67810	0.01368		29.36000	0.02936	13.678	10.84	0.02	0.00	0	1,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	357.35330	0.35735		411.16100	0.41116	357.353	14.18	0.28	0.00	0	1,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	438.09130	0.43809		398.53350	0.39853	438.091	17.12	0.32	0.00	0	1,000.00	
\$ / R	On 13/12/2019	Foreign Exchange Future			13.49050	13.49050		13.33350	13.33350		15.86	0.00	0.00	0	0.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	116.02180	0.11602		105.39240	0.10539	116.022	20.76	0.08	0.00	0	2,000.00	
\$ / R	On 12/06/2020	Foreign Exchange Future			13.76410	13.76410		13.61320	13.61320		16.14	0.00	0.00	0	0.00	
\$ / R	On 28/07/2020	Any day expiry			13.86360	13.86360		13.70570	13.70570		16.30	0.00	0.00	0	84,000.00	
\$ / R	On 14/09/2020	Foreign Exchange Future			13.96740	13.96740		13.80230	13.80230		16.45	0.00	0.00	0	0.00	
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			12.63420	12.63420		12.48650	12.48650		15.16	0.00	0.00	0	419.00	
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			12.78590	12.78590		12.63570	12.63570		14.97	0.00	0.00	0	47.00	
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			12.93080	12.93080		12.77620	12.77620		15.11	0.00	0.00	0	10.00	

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 14/06/2019	Foreign Exchange Future			13.22680		13.22680		13.06110	13.06110		15.31	0.00	0.00	0	0.00
£ / R	On 18/06/2018	Foreign Exchange Future			16.78170		16.78170		16.61990	16.61990		15.01	0.00	9,179,589.90	547	436,446.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	764.20260		0.76420		912.37120	0.91237	764.203	16.40	0.86	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	0.47900		0.00048		0.35300	0.00035	0.479	27.90	0.00	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future			17.06030		17.06030		16.89440	16.89440		14.86	0.00	1,706,030.00	100	18,594.00
£ / R	On 14/12/2018	Foreign Exchange Future			17.32920		17.32920		17.15650	17.15650		15.12	0.00	0.00	0	7,517.00
£ / R	On 18/03/2019	Foreign Exchange Future			17.62150		17.62150		17.44040	17.44040		15.43	0.00	0.00	0	4,932.00
£ / R	On 14/06/2019	Foreign Exchange Future			17.89320		17.89320		17.70430	17.70430		15.63	0.00	0.00	0	5,465.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.11619		0.11619		0.11433	0.11433		21.21	0.00	0.00	0	8,296.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.11836		0.11836		0.11645	0.11645		17.18	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.12049		0.12049		0.11852	0.11852		15.20	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12518		0.12518		0.12306	0.12306		20.90	0.00	0.00	0	0.00
€ / R	On 18/06/2018	Foreign Exchange Future			14.62650		14.62650		14.52920	14.52920		13.98	0.00	2,442,625.50	167	112,579.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	3.48950		0.00349		4.26320	0.00426	3.489	16.32	0.02	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	6.34830		0.00635		8.20490	0.00820	6.348	14.43	0.03	0.00	0	50,948.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	14.08040		0.01408		23.65410	0.02365	14.080	13.36	0.07	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	53.54250		0.05354		78.78550	0.07879	53.543	13.61	0.20	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.30	Call	391.89370		0.39189		323.47700	0.32348	391.894	13.66	0.76	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.40	Call	321.08320		0.32108		260.45430	0.26045	321.083	13.75	0.69	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	73.04270		0.07304		57.20850	0.05721	73.043	15.09	0.24	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	659.97270		0.65997		749.54640	0.74955	659.973	15.89	0.87	0.00	0	50,948.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.63	Call	12.58840		0.01259		10.25180	0.01025	12.588	17.19	0.05	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.00	Call	4.64380		0.00464		3.91200	0.00391	4.644	18.51	0.02	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,815.25320		1.81525		1,912.38390	1.91238	1,815.253	20.41	0.99	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	0.11950		0.00012		0.13190	0.00013	0.119	30.63	0.00	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	0.00130		0.00000		0.00110	0.00000	0.001	32.78	0.00	0.00	0	50,948.00
€ / R	On 16/07/2018	Any day expiry			14.71460		14.71460		14.61640	14.61640		13.91	0.00	0.00	0	34.00
€ / R	On 17/09/2018	Foreign Exchange Future			14.90920		14.90920		14.80890	14.80890		13.86	0.00	14,909,200.00	1,000	60,742.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	27.87030		0.02787		33.17580	0.03318	27.870	12.04	0.06	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	168.35420		0.16835		197.82420	0.19782	168.354	13.03	0.25	0.00	0	86,688.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	1,126.12510		1.12613		1,210.25730	1.21026	1,126.125	15.60	0.75	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	74.11330		0.07411		67.82130	0.06782	74.113	16.93	0.11	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	6.98640		0.00699		6.16270	0.00616	6.986	21.26	0.01	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.18650		15.18650		15.08230	15.08230		14.04	0.00	11,389,875.00	750	8,375.00
€ / R	On 18/03/2019	Foreign Exchange Future			15.49580		15.49580		15.38510	15.38510		14.07	0.00	0.00	0	4,808.00
€ / R	On 14/06/2019	Foreign Exchange Future			15.77540		15.77540		15.65850	15.65850		14.23	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.68000		94.68000		94.29000	94.29000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.66000		91.66000		91.26000	91.26000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			90.37000		90.37000		89.96000	89.96000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			92.51000		92.51000		92.09000	92.09000			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 21/12/2026	Interest Rate Swap	96.28000	96.28000	96.28000	95.85000	95.85000				0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap	94.82000	94.82000	94.82000	94.37000	94.37000				0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap	96.87000	96.87000	96.87000	96.42000	96.42000				0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap	100.58000	100.58000	100.58000	100.12000	100.12000				0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap	100.92000	100.92000	100.92000	100.44000	100.44000				0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap	96.13000	96.13000	96.13000	95.63000	95.63000				0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap	101.58000	101.58000	101.58000	101.08000	101.08000				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	100.50000	100.50000	100.50000	100.49000	100.49000				0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap	99.51000	99.51000	99.51000	99.49000	99.49000				0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap	100.20000	100.20000	100.20000	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	98.88000	98.88000	98.88000	98.87000	98.87000				0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.25000	99.25000	99.25000	99.24000	99.24000				0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.65000	99.65000	99.65000	99.62000	99.62000				0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	100.04000	100.04000	100.04000	100.00000	100.00000				0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap	100.98000	100.98000	100.98000	100.93000	100.93000				0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap	98.72000	98.72000	98.72000	98.65000	98.65000				0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap	100.59000	100.59000	100.59000	100.50000	100.50000				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	96.14000	96.14000	96.14000	96.02000	96.02000				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.33000	95.33000	95.33000	95.20000	95.20000				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	94.50000	94.50000	94.50000	94.35000	94.35000				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	94.66000	94.66000	94.66000	94.49000	94.49000				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.84000	96.84000	96.84000	96.65000	96.65000				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.96000	96.96000	96.96000	96.75000	96.75000				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	98.15000	98.15000	98.15000	97.92000	97.92000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	100.36000	100.36000	100.36000	100.10000	100.10000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	101.61000	101.61000	101.61000	101.33000	101.33000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	96.71000	96.71000	96.71000	96.41000	96.41000				0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap	101.02000	101.02000	101.02000	100.71000	100.71000				0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future	589.34600	589.34600	589.34600	591.31700	591.31700				0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future	599.89800	599.89800	599.89800	601.90400	601.90400				0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future	611.53500	611.53500	611.53500	613.58700	613.58700				0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future	687.96700	687.96700	687.96700	691.59400	691.59400				0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future	700.28500	700.28500	700.28500	703.97700	703.97700				0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	713.86900	713.86900	713.86900	717.64100	717.64100				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
ALBI	On 02/08/2018	Index Future	626.83500		626.83500		631.06500	631.06500			0.00	0.00	0	878.00
ALBI	On 01/11/2018	Index Future	638.05900		638.05900		642.36400	642.36400			0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future	650.43600		650.43600		654.83200	654.83200			0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.50330	9.50330		9.42570	9.42570			12.39	0.00	0.00	0	15,522.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.62360	9.62360		9.54470	9.54470			12.24	0.00	0.00	0	800.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.74060	9.74060		9.65980	9.65980			12.53	0.00	0.00	0	11,412.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	9.98530	9.98530		9.89840	9.89840			13.27	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.71160	9.71160		9.59830	9.59830			13.63	0.00	0.00	0	2,080.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	9.97840	9.97840		9.85860	9.85860			13.65	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	12.71720	12.71720		12.58160	12.58160			13.50	0.00	0.00	0	1,215.00
CHF / R	On 17/09/2018	Foreign Exchange Future	12.97650	12.97650		12.83680	12.83680			13.29	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future	13.23260	13.23260		13.08620	13.08620			13.60	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	13.77610	13.77610		13.61300	13.61300			14.01	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.96640	1.96640		1.95000	1.95000			13.35	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.98190	1.98190		1.96520	1.96520			13.66	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	1.99750	1.99750		1.98020	1.98020			13.68	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.02940	2.02940		2.01010	2.01010			14.38	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	1.96620	1.96620		1.95190	1.95190			13.59	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.00440	2.00440		1.98950	1.98950			13.60	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.04200	2.04200		2.02630	2.02630			13.99	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.18570	2.18570		2.17120	2.17120			15.37	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	10.63455	79.62538		10.53823	80.21923				0.00	0.00	0	9,466.00
ES33	On 01/11/2018	Bond Future	10.74056	77.26250		10.64088	77.86688				0.00	0.00	0	0.00
ES33	On 07/02/2019	Bond Future	10.86172	78.76047		10.75801	79.37753				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

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
ES42	On 02/08/2018	Bond Future	10.83760		82.58361		10.74130	83.26687			0.00	0.00	0	7,957.00
ES42	On 01/11/2018	Bond Future	10.93990		79.80215		10.84025	80.49755			0.00	0.00	0	0.00
ES42	On 07/02/2019	Bond Future	11.05279		81.34906		10.94926	82.05898			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	622.83600		622.83600		627.22200	627.22200			0.00	0.00	0	472.00
GOVI	On 01/11/2018	GOVI	633.98900		633.98900		638.45300	638.45300			0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI	646.28600		646.28600		650.84500	650.84500			0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.61120	1.61120		1.59230	1.59230			14.71	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.63340	1.63340		1.61400	1.61400			15.20	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.65430	1.65430		1.63400	1.63400			15.02	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.74670	1.74670		1.72660	1.72660			15.68	0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future	133.67143	133.67143		133.82229	133.82229				0.00	0.00	0	864.00
I2025	On 01/11/2018	Bond Future	136.08923	136.08923		136.24218	136.24218				0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future	137.34358	137.34358		137.50074	137.50074				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	102.08906	102.08906		102.27383	102.27383				0.00	0.00	0	1,370.00
I2029	On 01/11/2018	Bond Future	102.88606	102.88606		103.07368	103.07368				0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future	104.90300	104.90300		105.09523	105.09523				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	106.53130	106.53130		106.51861	106.51861				0.00	0.00	0	6,151.00
I2033	On 01/11/2018	Bond Future	107.33725	107.33725		107.32393	107.32393				0.00	0.00	0	0.00
I2033	On 07/02/2019	Bond Future	109.44141	109.44141		109.42877	109.42877				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	127.74550	127.74550		127.72988	127.72988				0.00	0.00	0	8,997.00
I2038	On 01/11/2018	Bond Future	130.05594	130.05594		130.03949	130.03949				0.00	0.00	0	0.00
I2038	On 07/02/2019	Bond Future	131.01543	131.01543		130.99973	130.99973				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	120.57426	120.57426		120.55915	120.55915				0.00	0.00	0	10,876.00
I2046	On 01/11/2018	Bond Future	121.10590	121.10590		121.09002	121.09002				0.00	0.00	0	0.00
I2046	On 07/02/2019	Bond Future	123.48002	123.48002		123.46499	123.46499				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	125.83939	125.83939		125.82345	125.82345				0.00	0.00	0	9,567.00
I2050	On 01/11/2018	Bond Future	128.11564	128.11564		128.09879	128.09879				0.00	0.00	0	0.00
I2050	On 07/02/2019	Bond Future	128.85562	128.85562		128.83947	128.83947				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

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
IGOV	On 02/08/2018	Index Future			257.37600		257.37600		257.40400	257.40400			0.00	0.00	0	861.00
IGOV	On 01/11/2018	Index Future			262.03200		262.03200		262.06000	262.06000			0.00	0.00	0	241.00
IGOV	On 07/02/2019	Index Future			267.17000		267.17000		267.20100	267.20100			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			0.12410		0.12410		0.12280	0.12280			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future			0.12350		0.12350		0.12230	0.12230			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future			0.12300		0.12300		0.12180	0.12180			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.11980		0.11980		0.11900	0.11900			0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.52900		1.52900		1.52520	1.52520		14.87	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.55300		1.55300		1.54910	1.54910		14.17	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future			1.57640		1.57640		1.57210	1.57210		14.53	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.62410		1.62410		1.61840	1.61840		14.29	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			8.73750		8.73750		8.66640	8.66640		13.48	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			8.84410		8.84410		8.77130	8.77130		13.36	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			8.94850		8.94850		8.87330	8.87330		13.60	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.44360		9.44360		9.37410	9.37410		14.57	0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.26200		1.26200		1.25580	1.25580			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.27090		1.27090		1.26240	1.26240			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.27810		1.27810		1.26720	1.26720			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.33560		1.33560		1.32460	1.32460			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.32830		1.32830		1.33100	1.33100			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.33430		1.33430		1.33700	1.33700			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.15770		1.15770		1.16360	1.16360			0.00	23,154.00	20	280.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.16610		1.16610		1.17200	1.17200			0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.60630		8.60630	0.11579	8.74680	8.74680		15.84	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.79	Call	532.70100		0.05327	0.11579	1,119.40510	0.11194	532.701	15.28	0.28	0.00	0	50,000.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	3,131.16640		0.31312	0.11579	2,134.27960	0.21343	3,131.166	14.98	0.82	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.44880		8.44880	0.11579	8.58750	8.58750		16.18	0.00	0.00	0	283.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future	8.17	Put	2,006.57840		0.20066	0.11579	1,700.76390	0.17008	2,006.578	17.57	0.35	0.00	0	50,000.00
R186	On 02/08/2018	Bond Future			8.56179		112.74435		8.46949	113.33020		7.27	0.00	112,744,350.00	1,000	102,782.00
R186	On 02/08/2018	Bond Future	7.50	Call	13.23000		0.01323		24.01000	0.02401	13.230	6.34	0.01	0.00	0	3,020.00

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	8.25	Call	564.01000	0.56401		755.25000	0.75525	564.010	6.95	0.28	0.00	0	3,020.00	
R186	On 02/08/2018	Bond Future	8.50	Put	1,569.57000	1.56957		1,283.91000	1.28391	1,569.570	7.18	0.54	0.00	0	2,500.00	
R186	On 01/11/2018	Bond Future			8.61952	114.76284		8.52305	115.35902		7.34	0.00	0.00	0	0.00	
R186	On 01/11/2018	Bond Future	7.96	Call	622.35000	0.62235		768.09000	0.76809	622.350	6.80	0.22	0.00	0	5,000.00	
R186	On 01/11/2018	Bond Future	8.46	Call	1,696.12000	1.69612		1,976.38000	1.97638	1,696.120	7.17	0.44	0.00	0	5,000.00	
R186	On 01/11/2018	Bond Future	9.14	Put	1,049.28000	1.04928		896.67000	0.89667	1,049.280	7.75	0.28	0.00	0	5,000.00	
R186	On 07/02/2019	Bond Future			8.68557	111.68284		8.58402	112.29196		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			302.48552	302.48552		302.59875	302.59875			0.00	0.00	0	2,388.00	
R197	On 01/11/2018	Bond Future			307.95694	307.95694		308.07089	308.07089			0.00	0.00	0	0.00	
R197	On 07/02/2019	Bond Future			306.63747	306.63747		306.75634	306.75634			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			241.19540	241.19540		241.16653	241.16653			0.00	0.00	0	21,940.00	
R202	On 01/11/2018	Bond Future			245.55830	245.55830		245.52778	245.52778			0.00	0.00	0	0.00	
R202	On 07/02/2019	Bond Future			246.46484	246.46484		246.43585	246.43585			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			7.94632	102.62140		7.85242	102.97439		4.16	0.00	513,107.00	5	33,849.00	
R2023	On 01/11/2018	Bond Future			7.99634	100.53247		7.89601	100.89166		4.19	0.00	0.00	0	0.00	
R2023	On 07/02/2019	Bond Future			8.05775	102.48178		7.94906	102.84921		4.12	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			8.98556	93.17905		8.89897	93.76479		9.77	0.00	18,822,168.10	202	41,311.00	
R2030	On 02/08/2018	Bond Future	8.51	Call	371.88000	0.37188		505.76000	0.50576	371.880	9.16	0.19	0.00	0	7,850.00	
R2030	On 02/08/2018	Bond Future	8.91	Call	1,277.31000	1.27731		1,573.27000	1.57327	1,277.310	9.66	0.45	0.00	0	7,850.00	
R2030	On 02/08/2018	Bond Future	9.50	Put	458.67000	0.45867		362.62000	0.36262	458.670	10.50	0.20	0.00	0	7,850.00	
R2030	On 01/11/2018	Bond Future			9.04269	94.84711		8.95306	95.44322		9.95	0.00	0.00	0	0.00	
R2030	On 07/02/2019	Bond Future			9.10774	92.67668		9.01439	93.28556		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			9.15857	95.89062		9.07214	96.52645		10.49	0.00	14,287,702.38	149	32,591.00	
R2032	On 01/11/2018	Bond Future			9.21933	93.45227		9.13000	94.09941		11.13	0.00	0.00	0	0.00	
R2032	On 07/02/2019	Bond Future			9.28731	95.26415		9.19453	95.92505		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	
R2035	On 02/08/2018	Bond Future			9.26203	100.60113		9.16545	101.39652		11.39	0.00	46,779,525.45	465	66,917.00	
R2035	On 01/11/2018	Bond Future			9.32230	97.90604		9.22265	98.71565		12.12	0.00	0.00	0	0.00	
R2035	On 07/02/2019	Bond Future			9.39079	99.80435		9.28747	100.63090		12.36	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 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			9.34979		92.74844		9.25327	93.54742		12.54	0.00	12,706,536.28	137	55,631.00
R2037	On 01/11/2018	Bond Future			9.40610		94.40876		9.30670	95.22190		12.76	0.00	0.00	0	0.00
R2037	On 07/02/2019	Bond Future			9.46956		91.97926		9.36669	92.80939		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			6.47638		101.54950		6.39899	101.57810		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			9.42468		96.28462		9.32820	97.14546		13.18	0.00	39,091,555.72	406	22,514.00
R2040	On 01/11/2018	Bond Future			9.48088		98.00823		9.38157	98.88437		13.42	0.00	0.00	0	0.00
R2040	On 01/11/2018	Bond Future	8.50	Call	532.63000		0.53263		671.46000	0.67146	532.630	12.23	0.14	0.00	0	5,900.00
R2040	On 01/11/2018	Bond Future	9.10	Call	1,923.49000		1.92349		2,264.71000	2.26471	1,923.490	12.94	0.36	0.00	0	5,900.00
R2040	On 07/02/2019	Bond Future			9.54413		95.39792		9.44143	96.29225		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			9.46842		93.29360		9.37197	94.16956		13.92	0.00	0.00	0	34,441.00
R2044	On 01/11/2018	Bond Future			9.52300		94.96367		9.42381	95.85511		14.18	0.00	0.00	0	0.00
R2044	On 07/02/2019	Bond Future			9.58430		92.41966		9.48182	93.32957		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			9.43884		96.97242		9.34241	97.87823		13.84	0.00	0.00	0	99,820.00
R2048	On 01/11/2018	Bond Future			9.49403		94.27575		9.39484	95.19762		14.76	0.00	0.00	0	0.00
R2048	On 07/02/2019	Bond Future			9.55626		96.10366		9.45378	97.04460		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			7.36727		100.28876		7.25966	100.43312		1.05	0.00	21,562,083.40	215	20,979.00
R207	On 01/11/2018	Bond Future			7.38062		102.08415		7.24973	102.23099		0.97	0.00	0.00	0	0.00
R207	On 07/02/2019	Bond Future			7.40253		100.41853		7.23051	100.56948		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			7.61259		100.33236		7.51072	100.57000		2.13	0.00	7,825,924.08	78	29,508.00
R208	On 01/11/2018	Bond Future			7.65392		98.72906		7.54051	98.97083		2.15	0.00	0.00	0	0.00
R208	On 07/02/2019	Bond Future			7.70763		100.64334		7.57803	100.89105		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
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			9.26886		76.20081		9.17243	76.87219		12.63	0.00	11,430,121.50	150	76,687.00
R209	On 02/08/2018	Bond Future	8.46	Call	93.38000		0.09338		146.81000	0.14681	93.380	11.28	0.06	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	109.00000		0.10900		169.24000	0.16924	109.000	11.32	0.07	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	3,594.09000		3.59409		3,097.14000	3.09714	3,594.090	11.87	0.78	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	715.20000		0.71520		947.53000	0.94753	715.200	12.08	0.30	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	1,818.15000		1.81815		1,496.97000	1.49697	1,818.150	12.48	0.53	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	1,146.86000		1.14686		921.02000	0.92102	1,146.860	12.87	0.38	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	3,313.55000		3.31355		3,838.60000	3.83860	3,313.550	13.31	0.74	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	169.57000		0.16957		127.36000	0.12736	169.570	14.35	0.08	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	18.81000		0.01881		13.19000	0.01319	18.810	14.52	0.01	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.32269		74.41728		9.22349	75.10056		13.48	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	10.00	Put	1,067.60000		1.06760		917.85000	0.91785	1,067.600	14.50	0.24	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.38241		75.86009		9.27995	76.55760		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			189.41025		189.41025		189.38783	189.38783			0.00	0.00	0	2,159.00
R210	On 01/11/2018	Bond Future			190.33603		190.33603		190.31245	190.31245			0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future			194.06725		194.06725		194.04491	194.04491			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			154.90103		154.90103		154.82992	154.82992			0.00	92,940,618.00	600	4,575.00
R212	On 01/11/2018	Bond Future			157.70276		157.70276		157.62973	157.62973			0.00	0.00	0	0.00
R212	On 07/02/2019	Bond Future			158.64052		158.64052		158.56744	158.56744			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			9.06583		87.72673		8.97936	88.30193		10.30	0.00	0.00	0	30,574.00
R213	On 01/11/2018	Bond Future			9.12490		85.75107		9.03555	86.33647		10.95	0.00	0.00	0	0.00
R213	On 07/02/2019	Bond Future			9.19237		87.41377		9.09953	88.01160		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			9.41353		75.75039		9.31714	76.45485		13.51	0.00	57,267,294.84	756	30,809.00
R214	On 01/11/2018	Bond Future			9.46835		73.81362		9.36927	74.53057		14.40	0.00	0.00	0	0.00
R214	On 07/02/2019	Bond Future			9.53015		75.24483		9.42786	75.97666		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

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/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	9.38080		9.38080		9.30390	9.30390		12.92	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	9.51310		9.51310		9.43440	9.43440		12.74	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	9.64130		9.64130		9.56010	9.56010		12.92	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.19840		10.19840		10.12110	10.12110		13.67	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	2.74650		2.74650		2.70010	2.70010		23.04	0.00	0.00	0	3,940.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.68000		2.68000		2.63720	2.63720		19.30	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.61640		2.61640		2.57420	2.57420		18.30	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.57050		2.57050		2.52690	2.52690		16.57	0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.21240		1.21240		1.19290	1.19290			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.18300		1.18300		1.16350	1.16350			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.15420		1.15420		1.13450	1.13450			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.08810		1.08810		1.06820	1.06820			0.00	0.00	0	0.00

<b>Total for Derivatives :</b>												<b>1,442,727,308.27</b>	<b>83,564</b>	<b>6 885 198.00</b>
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<b>Grand Total:</b>												<b>1,442,727,308.27</b>	<b>83,564</b>	<b>6 885 198.00</b>
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