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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/06/2018

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 08/06/2018	Any day expiry		12.57410	12.57410		12.65440	12.65440	15.32	0.00	0.00	0	1,746.00
\$ / R	On 08/06/2018	Any day expiry	12.80	Call	22.48430	0.02248	53.05900	0.05306	22.484	18.12	0.18	0	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		12.59090	12.59090		12.67120	12.67120	14.69	0.00	2,746,440,426.10	218,129	984,740.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	0.08440	0.00008	0.16920	0.00017	0.084	21.41	0.00	0	60,750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	0.14300	0.00014	0.33090	0.00033	0.143	19.57	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.35	Call	1,241.11980	1.24112	1,321.75790	1.32176	1,241.120	18.18	1.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.45	Call	1,141.27470	1.14127	1,221.98780	1.22199	1,141.275	17.65	1.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	0.48950	0.00049	0.93340	0.00093	0.490	17.38	0.00	0	40,216.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.60	Put	0.83560	0.00084	1.32050	0.00132	0.836	16.84	0.01	0	12,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	1.86110	0.00186	2.26900	0.00227	1.861	16.04	0.01	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.77	Put	2.07000	0.00207	2.44360	0.00244	2.070	15.93	0.01	0	76,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.80	Put	2.42780	0.00243	2.73340	0.00273	2.428	15.77	0.02	0	5,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.90	Put	4.11940	0.00412	4.00270	0.00400	4.119	15.23	0.03	0	9,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Call	598.45330	0.59845	677.13590	0.67714	598.453	14.94	0.95	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	7.55330	0.00755	5.93590	0.00594	7.553	14.94	0.05	0	38,700.00

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	12.06	Put	11.17060	0.01117	8.90550	0.00891	11.171	14.92	0.07	0.00	0	150.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	16.15320	0.01615	13.03010	0.01303	16.153	14.89	0.09	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	18.17760	0.01818	14.71310	0.01471	18.178	14.88	0.10	0.00	0	155,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Call	460.16590	0.46017	536.81900	0.53682	460.166	14.88	0.89	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	19.26590	0.01927	15.61900	0.01562	19.266	14.88	0.11	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.20	Call	416.43590	0.41644	492.05480	0.49205	416.436	14.86	0.86	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.23	Call	390.92760	0.39093	465.81780	0.46582	390.928	14.84	0.84	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Call	374.25720	0.37426	448.61220	0.44861	374.257	14.83	0.83	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	33.35720	0.03336	27.41220	0.02741	33.357	14.83	0.17	0.00	0	12,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Call	333.86070	0.33386	406.69360	0.40669	333.861	14.81	0.79	0.00	0	4,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	42.96070	0.04296	35.49360	0.03549	42.961	14.81	0.21	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	68.40420	0.06840	57.01430	0.05701	68.404	14.77	0.29	0.00	0	15,103.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.45	Call	225.54230	0.22554	292.01740	0.29202	225.542	14.75	0.66	0.00	0	150.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	194.33980	0.19434	258.05460	0.25805	194.340	14.73	0.60	0.00	0	3,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	103.43980	0.10344	86.85460	0.08685	103.440	14.73	0.40	0.00	0	115,230.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.55	Put	124.90830	0.12491	105.24720	0.10525	124.908	14.71	0.45	0.00	0	80,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.55	Call	165.80830	0.16581	226.44720	0.22645	165.808	14.71	0.55	0.00	0	80,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Call	84.87860	0.08488	128.68710	0.12869	84.879	15.28	0.34	0.00	0	4,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	243.97860	0.24398	207.48710	0.20749	243.979	15.28	0.66	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	408.51040	0.40851	357.15720	0.35716	408.510	16.12	0.82	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	33.82200	0.03382	60.30770	0.06031	33.822	16.28	0.16	0.00	0	15,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	442.92200	0.44292	389.10770	0.38911	442.922	16.28	0.84	0.00	0	21,228.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	486.97090	0.48697	430.28260	0.43028	486.971	16.48	0.86	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	596.46140	0.59646	533.81510	0.53382	596.461	16.96	0.91	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	624.49970	0.62450	560.56880	0.56057	624.500	17.08	0.92	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	719.61440	0.71961	651.72930	0.65173	719.614	17.56	0.94	0.00	0	25,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	8.78930	0.00879	19.34440	0.01934	8.789	17.84	0.05	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	875.06120	0.87506	802.07270	0.80207	875.061	18.45	0.97	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	894.66030	0.89466	821.19070	0.82119	894.660	18.56	0.97	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	914.28800	0.91429	840.36650	0.84037	914.288	18.68	0.97	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,052.32560	1.05233	975.93990	0.97594	1,052.326	19.46	0.98	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,161.34930	1.16135	1,083.69080	1.08369	1,161.349	20.07	0.99	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,211.01690	1.21102	1,132.92050	1.13292	1,211.017	20.35	0.99	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,220.95710	1.22096	1,142.78200	1.14278	1,220.957	20.40	0.99	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,240.84370	1.24084	1,162.51900	1.16252	1,240.844	20.51	0.99	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,250.78980	1.25079	1,172.39420	1.17239	1,250.790	20.57	0.99	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,310.46910	1.31047	1,231.73040	1.23173	1,310.469	20.84	0.99	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Call	0.96110	0.00096	2.17730	0.00218	0.961	21.28	0.01	0.00	0	30,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,410.06110	1.41006	1,330.97730	1.33098	1,410.061	21.28	0.99	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	1,509.77900	1.50978	1,430.43060	1.43043	1,509.779	21.71	1.00	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	1,659.50860	1.65951	1,579.87320	1.57987	1,659.509	22.36	1.00	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	0.16580	0.00017	0.51720	0.00052	0.166	23.58	0.00	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	0.09600	0.00010	0.33510	0.00034	0.096	24.36	0.00	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	0.07170	0.00007	0.26640	0.00027	0.072	24.80	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 18/06/2018	Foreign Exchange Future	15.11	Call	0.03300	0.00003	0.14060	0.00014	0.033	26.19	0.00	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	0.03560	0.00004	0.13240	0.00013	0.036	26.58	0.00	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	0.04300	0.00004	0.11730	0.00012	0.043	27.63	0.00	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	0.05140	0.00005	0.11610	0.00012	0.051	28.68	0.00	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	0.06720	0.00007	0.11490	0.00011	0.067	30.39	0.00	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	0.07690	0.00008	0.11460	0.00011	0.077	31.30	0.00	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	0.08130	0.00008	0.11450	0.00011	0.081	31.70	0.00	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	0.12660	0.00013	0.11540	0.00012	0.127	35.11	0.00	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	0.21520	0.00022	0.12030	0.00012	0.215	39.96	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	0.28290	0.00028	0.12500	0.00013	0.283	42.85	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	0.28230	0.00028	0.12580	0.00013	0.282	43.11	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.22890	0.00023	0.11270	0.00011	0.229	43.11	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.21150	0.00021	0.10310	0.00010	0.211	43.11	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.14970	0.00015	0.06990	0.00007	0.150	43.11	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.07180	0.00007	0.03060	0.00003	0.072	43.11	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.05760	0.00006	0.02380	0.00002	0.058	43.11	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.03190	0.00003	0.01230	0.00001	0.032	43.11	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.01960	0.00002	0.00710	0.00001	0.020	43.11	0.00	0.00	0	7,028.00
\$ / R	On 20/06/2018	Any day expiry			12.59420	12.59420	12.67460	12.67460		14.84	0.00	0.00	0	5,947.00
\$ / R	On 29/06/2018	Any day expiry			12.60910	12.60910	12.68970	12.68970		14.83	0.00	0.00	0	3,981.00
\$ / R	On 29/06/2018	Any day expiry	12.22	Put	47.92820	0.04793	39.39110	0.03939	47.928	13.82	0.19	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	12.44	Put	115.76200	0.11576	96.86990	0.09687	115.762	14.41	0.35	0.00	0	109.00
\$ / R	On 29/06/2018	Any day expiry	12.45	Put	119.80170	0.11980	100.34800	0.10035	119.802	14.43	0.36	0.00	0	635.00
\$ / R	On 29/06/2018	Any day expiry	12.47	Put	128.13940	0.12814	107.54400	0.10754	128.139	14.48	0.38	0.00	0	158.00
\$ / R	On 29/06/2018	Any day expiry	12.52	Call	239.57920	0.23958	296.63550	0.29664	239.579	14.62	0.58	0.00	0	109.00
\$ / R	On 29/06/2018	Any day expiry	12.55	Call	224.00550	0.22401	279.23850	0.27924	224.005	14.70	0.56	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	12.56	Call	218.98450	0.21898	273.60060	0.27360	218.985	14.72	0.55	0.00	0	635.00
\$ / R	On 29/06/2018	Any day expiry	12.62	Call	190.95470	0.19095	241.46480	0.24146	190.955	14.91	0.50	0.00	0	158.00
\$ / R	On 29/06/2018	Any day expiry	12.85	Call	111.51290	0.11151	146.84610	0.14685	111.513	15.83	0.33	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,199.23570	1.19924	1,125.23840	1.12524	1,199.236	18.74	0.97	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	0.35350	0.00035	0.45340	0.00045	0.354	27.09	0.00	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	0.32700	0.00033	0.45430	0.00045	0.327	30.34	0.00	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.61400	12.61400	12.69470	12.69470		14.62	0.00	0.00	0	100.00
\$ / R	On 02/07/2018	Any day expiry	11.80	Put	8.43980	0.00844	8.61770	0.00862	8.440	14.07	0.04	0.00	0	2,000.00
\$ / R	On 02/07/2018	Any day expiry	12.50	Put	147.82920	0.14783	124.82210	0.12482	147.829	14.39	0.40	0.00	0	2,000.00
\$ / R	On 02/07/2018	Any day expiry	13.12	Call	64.87400	0.06487	87.76480	0.08776	64.874	16.65	0.20	0.00	0	2,000.00
\$ / R	On 03/07/2018	Any day expiry			12.61570	12.61570	12.65990	12.65990		14.67	0.00	693,704.00	55	55.00
\$ / R	On 03/07/2018	Any day expiry	12.60	Put	200.19460	0.20019	0.00000	0.00000	200.195	14.67	0.48	576,930,632.85	95,000	95,000.00
\$ / R	On 05/07/2018	Any day expiry			12.61900	12.61900	12.61280	12.61280		14.67	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry			12.62060	12.62060	12.70140	12.70140		14.71	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	33.65500	0.03365	27.13880	0.02714	33.655	13.61	0.13	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	26.72040	0.02672	37.86810	0.03787	26.720	18.21	0.09	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	19.89890	0.01990	28.75250	0.02875	19.899	18.61	0.07	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.64380	12.64380	12.72460	12.72460		14.78	0.00	0.00	0	1,800.00

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 24/07/2018	Any day expiry			12.65040	12.65040		12.73130	12.73130		14.69	0.00	0.00	0	500.00
\$ / R	14.45	Put	On 24/07/2018	Any day expiry	1,810.58790	1.81059	1,734.42960	1.73443	1,810.588	19.07	0.97	0.00	0	1,500.00			
\$ / R	15.94	Call	On 24/07/2018	Any day expiry	1.81700	0.00182	2.06040	0.00206	1.817	23.98	0.01	0.00	0	1,500.00			
\$ / R			On 25/07/2018	Any day expiry	12.65210	12.65210	12.73290	12.73290		14.72	0.00	0.00	0	70.00			
\$ / R			On 27/07/2018	Any day expiry	12.65540	12.65540	12.73630	12.73630		14.74	0.00	0.00	0	1,345.00			
\$ / R			On 31/07/2018	Any day expiry	12.66200	12.66200	12.74290	12.74290		14.66	0.00	1,398,430.00	110	2,515.00			
\$ / R	13.80	Put	On 31/07/2018	Any day expiry	1,189.42660	1.18943	1,122.01780	1.12202	1,189.427	17.98	0.88	0.00	0	1,000.00			
\$ / R	15.82	Call	On 31/07/2018	Any day expiry	2.54910	0.00255	2.93630	0.00294	2.549	22.56	0.01	0.00	0	500.00			
\$ / R	16.32	Call	On 31/07/2018	Any day expiry	2.31170	0.00231	2.58290	0.00258	2.312	25.02	0.01	0.00	0	500.00			
\$ / R			On 02/08/2018	Any day expiry	12.66540	12.66540	12.66550	12.66550		14.69	0.00	696,602.50	55	55.00			
\$ / R			On 07/08/2018	Any day expiry	12.67360	12.67360	12.75450	12.75450		14.63	0.00	0.00	0	0.00			
\$ / R	12.32	Put	On 07/08/2018	Any day expiry	150.02430	0.15002	131.93230	0.13193	150.024	14.07	0.31	0.00	0	1,880.00			
\$ / R	13.86	Put	On 07/08/2018	Any day expiry	1,243.73290	1.24373	1,176.60980	1.17661	1,243.733	17.98	0.88	0.00	0	1,880.00			
\$ / R	16.18	Call	On 07/08/2018	Any day expiry	2.96570	0.00297	3.02980	0.00303	2.966	23.49	0.01	0.00	0	1,880.00			
\$ / R			On 13/08/2018	Any day expiry	12.68350	12.68350	12.76450	12.76450		14.69	0.00	0.00	0	70.00			
\$ / R			On 31/08/2018	Any day expiry	12.71290	12.71290	12.79450	12.79450		14.64	0.00	699,215.00	55	3,534.00			
\$ / R	13.80	Put	On 31/08/2018	Any day expiry	1,188.95840	1.18896	1,126.06090	1.12606	1,188.958	17.42	0.82	0.00	0	1,000.00			
\$ / R	16.05	Call	On 31/08/2018	Any day expiry	5.50170	0.00550	7.30650	0.00731	5.502	20.74	0.01	0.00	0	500.00			
\$ / R	16.57	Call	On 31/08/2018	Any day expiry	2.49670	0.00250	3.38730	0.00339	2.497	21.08	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	0.00	0	177.00			
\$ / R			On 17/09/2018	Foreign Exchange Future	12.74050	12.74050	12.82250	12.82250		14.69	0.00	2,471,657.00	194	90,275.00			
\$ / R	11.48	Put	On 17/09/2018	Foreign Exchange Future	24.91500	0.02491	21.31660	0.02132	24.915	12.99	0.06	0.00	0	5,200.00			
\$ / R	11.50	Put	On 17/09/2018	Foreign Exchange Future	25.79050	0.02579	22.05210	0.02205	25.791	12.92	0.07	0.00	0	45,000.00			
\$ / R	11.60	Put	On 17/09/2018	Foreign Exchange Future	35.26250	0.03526	30.46920	0.03047	35.263	13.02	0.08	0.00	0	2,000.00			
\$ / R	11.75	Put	On 17/09/2018	Foreign Exchange Future	54.29150	0.05429	47.51860	0.04752	54.291	13.18	0.12	0.00	0	93,314.00			
\$ / R	11.85	Put	On 17/09/2018	Foreign Exchange Future	70.68400	0.07068	62.33910	0.06234	70.684	13.29	0.15	0.00	0	48,200.00			
\$ / R	11.90	Put	On 17/09/2018	Foreign Exchange Future	80.11640	0.08012	70.90910	0.07091	80.116	13.34	0.16	0.00	0	3,000.00			
\$ / R	12.00	Put	On 17/09/2018	Foreign Exchange Future	101.64540	0.10165	90.56290	0.09056	101.645	13.45	0.19	0.00	0	13,300.00			
\$ / R	12.25	Put	On 17/09/2018	Foreign Exchange Future	174.75410	0.17475	157.01040	0.15701	174.754	13.82	0.29	0.00	0	40,000.00			
\$ / R	12.25	Call	On 17/09/2018	Foreign Exchange Future	665.25410	0.66525	729.51040	0.72951	665.254	13.82	0.71	0.00	0	500.00			
\$ / R	12.30	Put	On 17/09/2018	Foreign Exchange Future	192.87840	0.19288	173.68120	0.17368	192.878	13.91	0.31	0.00	0	100.00			
\$ / R	12.38	Put	On 17/09/2018	Foreign Exchange Future	224.18120	0.22418	202.57940	0.20258	224.181	14.05	0.34	0.00	0	60,000.00			
\$ / R	12.40	Put	On 17/09/2018	Foreign Exchange Future	232.45190	0.23245	210.23550	0.21024	232.452	14.08	0.35	0.00	0	250.00			
\$ / R	12.50	Call	On 17/09/2018	Foreign Exchange Future	516.94150	0.51694	573.59620	0.57360	516.942	14.25	0.61	0.00	0	4,600.00			
\$ / R	12.50	Put	On 17/09/2018	Foreign Exchange Future	276.44150	0.27644	251.09620	0.25110	276.442	14.25	0.39	0.00	0	34,000.00			
\$ / R	12.58	Put	On 17/09/2018	Foreign Exchange Future	314.77450	0.31477	286.87110	0.28687	314.775	14.39	0.42	0.00	0	8,000.00			
\$ / R	12.61	Put	On 17/09/2018	Foreign Exchange Future	329.85780	0.32986	300.98930	0.30099	329.858	14.44	0.43	0.00	0	13,231.00			
\$ / R	12.65	Put	On 17/09/2018	Foreign Exchange Future	350.56160	0.35056	320.39900	0.32040	350.562	14.51	0.45	0.00	0	1,550.00			
\$ / R	12.77	Call	On 17/09/2018	Foreign Exchange Future	387.51270	0.38751	435.09150	0.43509	387.513	14.74	0.50	0.00	0	5,200.00			
\$ / R	12.80	Call	On 17/09/2018	Foreign Exchange Future	375.50390	0.37550	421.54660	0.42155	375.504	14.81	0.49	0.00	0	50.00			
\$ / R	12.85	Put	On 17/09/2018	Foreign Exchange Future	465.76700	0.46577	428.16440	0.42816	465.767	14.93	0.53	0.00	0	750.00			
\$ / R	13.00	Call	On 17/09/2018	Foreign Exchange Future	304.04480	0.30404	343.65800	0.34366	304.045	15.30	0.42	0.00	0	30,000.00			
\$ / R	13.20	Call	On 17/09/2018	Foreign Exchange Future	245.97040	0.24597	279.68060	0.27968	245.970	15.79	0.35	0.00	0	4,000.00			
\$ / R	13.25	Call	On 17/09/2018	Foreign Exchange Future	233.29190	0.23329	265.62020	0.26562	233.292	15.91	0.34	0.00	0	1,250.00			

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	742.79190	0.74279	693.12020	0.69312	742.792	15.91	0.66	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	221.28110	0.22128	252.27370	0.25227	221.281	16.03	0.32	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	178.90940	0.17891	205.23440	0.20523	178.909	16.50	0.27	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	152.47530	0.15248	175.67270	0.17567	152.475	16.84	0.24	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	9.86040	0.00986	12.28480	0.01228	9.860	20.04	0.02	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	8.85610	0.00886	11.03530	0.01104	8.856	20.05	0.02	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	7.58700	0.00759	9.45360	0.00945	7.587	20.07	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	6.00030	0.00600	7.47150	0.00747	6.000	20.09	0.01	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.75830	12.75830	12.84040	12.84040		14.72	0.00	0.00	0	2,695.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,191.73320	1.19173	1,130.90160	1.13090	1,191.733	17.11	0.78	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	7.97260	0.00797	10.21700	0.01022	7.973	19.59	0.02	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	3.18620	0.00319	4.12780	0.00413	3.186	19.50	0.01	0.00	0	500.00
\$ / R	On 02/10/2018	Any day expiry			12.76470	12.76470	12.76200	12.76200		14.69	0.00	701,910.00	55	55.00
\$ / R	On 25/10/2018	Any day expiry			12.80190	12.80190	12.88450	12.88450		14.78	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.80830	12.80830	12.89110	12.89110		14.76	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.81160	12.81160	12.89430	12.89430		14.78	0.00	0.00	0	3,113.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,195.84190	1.19584	1,136.73680	1.13674	1,195.842	16.84	0.74	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	23.00970	0.02301	26.39610	0.02640	23.010	20.98	0.04	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	13.16360	0.01316	15.90920	0.01591	13.164	21.23	0.02	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			12.81320	12.81320	12.81250	12.81250		14.78	0.00	704,687.50	55	55.00
\$ / R	On 05/11/2018	Any day expiry			12.81960	12.81960	12.90250	12.90250		14.76	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	117.34720	0.11735	107.08800	0.10709	117.347	13.41	0.18	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,245.78290	1.24578	1,185.74470	1.18574	1,245.783	16.91	0.74	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	19.28370	0.01928	22.76350	0.02276	19.284	21.31	0.03	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.83260	12.83260	12.91560	12.91560		14.84	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			12.83740	12.83740	12.92050	12.92050		14.86	0.00	0.00	0	0.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	18.48490	0.01848	17.93190	0.01793	18.485	14.45	0.04	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	78.52350	0.07852	71.72160	0.07172	78.524	13.21	0.13	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	374.55810	0.37456	411.41060	0.41141	374.558	15.59	0.41	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			12.86000	12.86000	12.94330	12.94330		14.83	0.00	707,217.50	55	2,867.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,199.46630	1.19947	1,141.56910	1.14157	1,199.466	16.65	0.71	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	36.15520	0.03616	38.64520	0.03865	36.155	21.42	0.05	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	19.91720	0.01992	22.88980	0.02289	19.917	21.42	0.03	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			12.87760	12.87760	12.96120	12.96120		14.89	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,082.87080	1.08287	1,028.40710	1.02841	1,082.871	16.30	0.67	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	72.31990	0.07232	80.04500	0.08005	72.320	19.48	0.09	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			12.88230	12.88230	12.96600	12.96600		14.91	0.00	3,220,575.00	250	25,631.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	88.01630	0.08802	81.30000	0.08130	88.016	13.21	0.13	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	109.14380	0.10914	100.39080	0.10039	109.144	13.32	0.16	0.00	0	232,078.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	301.85700	0.30186	279.12770	0.27913	301.857	14.05	0.33	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	355.09580	0.35510	329.23310	0.32923	355.096	14.25	0.37	0.00	0	10,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	737.39580	0.73740	795.23310	0.79523	737.396	14.25	0.63	0.00	0	232,078.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	418.14090	0.41814	388.81320	0.38881	418.141	14.46	0.40	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	509.39940	0.50940	553.58510	0.55359	509.399	15.09	0.49	0.00	0	6,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	439.56140	0.43956	478.79550	0.47880	439.561	15.46	0.44	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	423.67500	0.42367	461.72350	0.46172	423.675	15.56	0.42	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	352.77220	0.35277	385.22330	0.38522	352.772	16.02	0.37	0.00	0	232,078.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	284.12020	0.28412	310.97280	0.31097	284.120	16.58	0.30	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	255.45100	0.25545	279.90850	0.27991	255.451	16.86	0.28	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	246.63450	0.24663	270.33650	0.27034	246.635	16.96	0.27	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	119.34240	0.11934	132.11790	0.13212	119.342	18.45	0.14	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	64.78480	0.06478	71.70760	0.07171	64.785	19.95	0.08	0.00	0	2,000.00
\$ / R	On 31/12/2018	Any day expiry			12.90920	12.90920	12.99340	12.99340		14.84	0.00	0.00	0	1,580.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,203.04750	1.20305	1,147.16000	1.14716	1,203.048	16.47	0.68	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	45.86540	0.04587	52.91630	0.05292	45.865	21.29	0.06	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	26.00230	0.02600	30.46660	0.03047	26.002	21.29	0.03	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			12.91240	12.91240	12.90850	12.90850		14.84	0.00	709,967.50	55	55.00
\$ / R	On 30/01/2019	Any day expiry			12.95670	12.95670	12.95650	12.95650		14.90	0.00	712,607.50	55	55.00
\$ / R	On 31/01/2019	Any day expiry			12.95830	12.95830	13.04340	13.04340		14.90	0.00	0.00	0	1,225.00
\$ / R	On 13/02/2019	Any day expiry			12.97890	12.97890	13.06440	13.06440		14.96	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			13.00260	13.00260	13.08860	13.08860		14.95	0.00	715,000.00	55	1,280.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.03120	13.03120	13.11770	13.11770		15.00	0.00	0.00	0	4,948.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	9.58180	0.00958	9.25450	0.00925	9.582	12.75	0.02	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	152.35470	0.15235	141.40870	0.14141	152.355	13.36	0.17	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.06	Put	239.74970	0.23975	223.54270	0.22354	239.750	13.66	0.24	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.76	Put	535.98180	0.53598	504.63640	0.50464	535.982	14.54	0.41	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.45	Call	541.20320	0.54120	582.23730	0.58224	541.203	15.63	0.44	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	306.27440	0.30627	332.02600	0.33203	306.274	17.28	0.27	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Call	204.95180	0.20495	223.58360	0.22358	204.952	18.17	0.19	0.00	0	1,000.00
\$ / R	On 27/03/2019	Any day expiry			13.04550	13.04550	13.13220	13.13220		15.00	0.00	0.00	0	4,414.00
\$ / R	On 02/04/2019	Any day expiry			13.05500	13.05500	13.05150	13.05150		14.98	0.00	717,832.50	55	55.00
\$ / R	On 30/04/2019	Any day expiry			13.09950	13.09950	13.18720	13.18720		15.02	0.00	720,445.00	55	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	686.83010	0.68683	650.94500	0.65094	686.830	14.87	0.45	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	606.34660	0.60635	649.48280	0.64948	606.347	15.61	0.45	0.00	0	2,500.00
\$ / R	On 31/05/2019	Any day expiry			13.14870	13.14870	13.14750	13.14750		15.06	0.00	723,112.50	55	55.00
\$ / R	On 03/06/2019	Any day expiry			13.15350	13.15350	12.14100	12.14100		15.05	0.00	709,479,000.00	54,000	27,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future			13.17000	13.17000	13.25850	13.25850		15.09	0.00	0.00	0	3,087.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	20.20660	0.02021	15.52050	0.01552	20.207	11.50	0.03	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	357.80600	0.35781	338.17060	0.33817	357.806	13.94	0.29	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	413.50520	0.41351	445.16970	0.44517	413.505	17.11	0.31	0.00	0	1,000.00
\$ / R	On 01/07/2019	Any day expiry			13.19510	13.19510	13.19150	13.19150		15.19	0.00	725,532.50	55	55.00
\$ / R	On 01/08/2019	Any day expiry			13.24080	13.24080	13.24700	13.24700		15.33	0.00	728,585.00	55	55.00
\$ / R	On 02/09/2019	Any day expiry			13.28800	13.28800	13.29500	13.29500		15.43	0.00	731,225.00	55	55.00
\$ / R	On 02/10/2019	Any day expiry			13.33220	13.33220	13.33750	13.33750		15.54	0.00	733,562.50	55	55.00
\$ / R	On 31/10/2019	Any day expiry			13.37500	13.37500	13.39250	13.39250		15.63	0.00	736,587.50	55	55.00
\$ / R	On 02/12/2019	Any day expiry			13.42210	13.42210	13.44200	13.44200		15.65	0.00	739,310.00	55	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			13.43840	13.43840	13.52400	13.52400		15.72	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	111.03250	0.11103	120.96330	0.12096	111.033	20.84	0.08	0.00	0	2,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 02/01/2020	Any day expiry		13.46790	13.46790		13.49500	13.49500		15.72	0.00	742,225.00	55	55.00
\$ / R	On 31/01/2020	Any day expiry		13.51060	13.51060		13.54500	13.54500		15.79	0.00	744,975.00	55	55.00
\$ / R	On 02/03/2020	Any day expiry		13.55630	13.55630		13.59300	13.59300		15.83	0.00	747,615.00	55	55.00
\$ / R	On 02/04/2020	Any day expiry		13.60200	13.60200		13.64750	13.64750		15.89	0.00	750,612.50	55	55.00
\$ / R	On 29/04/2020	Any day expiry		13.64180	13.64180		13.69500	13.69500		15.93	0.00	753,225.00	55	55.00
\$ / R	On 02/06/2020	Any day expiry		13.69200	13.69200		13.74850	13.74850		15.97	0.00	14,504,667.50	1,055	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future		13.70910	13.70910		13.79480	13.79480		15.99	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry		13.80440	13.80440		13.89590	13.89590		16.16	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future		13.90390	13.90390		14.00130	14.00130		16.31	0.00	0.00	0	0.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future		12.59090	12.59090		12.67120	12.67120		14.69	0.00	0.00	0	429.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future		12.74050	12.74050		12.82250	12.82250		14.69	0.00	0.00	0	47.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future		12.88230	12.88230		12.96600	12.96600		14.91	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future		13.17000	13.17000		13.25850	13.25850		15.09	0.00	0.00	0	0.00
£ / R	On 18/06/2018	Foreign Exchange Future		16.79760	16.79760		16.90450	16.90450		14.30	0.00	3,702,493,396.80	220,418	217,878.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	727.28540	0.72729	635.97390	0.63597	727.285	16.14	0.90	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	0.11280	0.00011	0.23070	0.00023	0.113	29.62	0.00	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future		17.07170	17.07170		17.18270	17.18270		14.43	0.00	17,071,700.00	1,000	18,594.00
£ / R	On 14/12/2018	Foreign Exchange Future		17.33660	17.33660		17.45040	17.45040		14.75	0.00	0.00	0	7,574.00
£ / R	On 18/03/2019	Foreign Exchange Future		17.62520	17.62520		17.74260	17.74260		15.19	0.00	0.00	0	4,932.00
£ / R	On 14/06/2019	Foreign Exchange Future		17.89450	17.89450		18.01340	18.01340		15.42	0.00	0.00	0	5,465.00
¥ / R	On 18/06/2018	Foreign Exchange Future		0.11498	0.11498		0.11576	0.11576		22.98	0.00	0.00	0	8,296.00
¥ / R	On 17/09/2018	Foreign Exchange Future		0.11710	0.11710		0.11791	0.11791		16.26	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future		0.11922	0.11922		0.12005	0.12005		14.43	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.12380	0.12380		0.12467	0.12467		13.08	0.00	0.00	0	0.00
€ / R	On 18/06/2018	Foreign Exchange Future		14.73850	14.73850		14.79020	14.79020		13.48	0.00	33,677,472.50	2,285	112,535.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	0.43840	0.00044	1.05360	0.00105	0.438	16.43	0.00	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1.62820	0.00163	2.56460	0.00256	1.628	15.48	0.01	0.00	0	50,948.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	4.95970	0.00496	5.77710	0.00578	4.960	14.65	0.03	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	21.95160	0.02195	22.38360	0.02238	21.952	14.18	0.11	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.30	Call	466.40970	0.46641	518.55820	0.51856	466.410	14.11	0.87	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.40	Call	382.38070	0.38238	434.35960	0.43436	382.381	13.97	0.81	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	65.82670	0.06583	97.98220	0.09798	65.827	14.17	0.27	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	537.39510	0.53740	506.04710	0.50605	537.395	14.86	0.88	0.00	0	50,948.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.63	Call	6.42020	0.00642	14.07590	0.01408	6.420	16.38	0.03	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.00	Call	2.44790	0.00245	5.03580	0.00504	2.448	18.71	0.01	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,702.30220	1.70230	1,651.46300	1.65146	1,702.302	21.06	1.00	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	0.19350	0.00019	0.15130	0.00015	0.194	36.81	0.00	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	0.01800	0.00002	0.00610	0.00001	0.018	43.75	0.00	0.00	0	50,948.00
€ / R	On 16/07/2018	Any day expiry		14.82660	14.82660		14.87920	14.87920		13.65	0.00	0.00	0	34.00
€ / R	On 17/09/2018	Foreign Exchange Future		15.02010	15.02010		15.07480	15.07480		13.62	0.00	3,755,025.00	250	60,971.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	15.12930		0.01513		15.37170	0.01537	15.129	11.53	0.04	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	123.08970		0.12309		115.49250	0.11549	123.090	12.59	0.21	0.00	0	86,688.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	1,024.68490		1.02468		988.99720	0.98900	1,024.685	15.30	0.73	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	76.04860		0.07605		86.56670	0.08657	76.049	16.71	0.12	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	7.89150		0.00789		8.41440	0.00841	7.891	21.67	0.01	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.29940		15.29940		15.35620	15.35620		13.85	0.00	0.00	0	8,375.00
€ / R	On 18/03/2019	Foreign Exchange Future			15.60890		15.60890		15.66770	15.66770		13.92	0.00	0.00	0	4,808.00
€ / R	On 14/06/2019	Foreign Exchange Future			15.89400		15.89400		15.95350	15.95350		14.07	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.62000		94.62000		94.88000	94.88000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.59000		91.59000		91.88000	91.88000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			90.29000		90.29000		90.60000	90.60000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			92.42000		92.42000		92.74000	92.74000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			96.18000		96.18000		96.49000	96.49000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			94.71000		94.71000		95.02000	95.02000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			96.75000		96.75000		97.06000	97.06000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			100.45000		100.45000		100.76000	100.76000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			100.78000		100.78000		101.09000	101.09000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			95.98000		95.98000		96.31000	96.31000			0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap			101.43000		101.43000		101.75000	101.75000			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.91000		99.91000		99.91000	99.91000			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			100.05000		100.05000		100.05000	100.05000			0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap			100.50000		100.50000		100.50000	100.50000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap			99.50000		99.50000		99.52000	99.52000			0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap			100.19000		100.19000		100.21000	100.21000			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.59000		98.59000		98.59000	98.59000			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.52000		98.52000		98.52000	98.52000			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.88000		98.88000		98.88000	98.88000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.25000		99.25000		99.26000	99.26000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.64000		99.64000		99.66000	99.66000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			100.03000		100.03000		100.06000	100.06000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap			100.97000		100.97000		101.01000	101.01000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap			98.71000		98.71000		98.77000	98.77000			0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap			100.58000		100.58000		100.65000	100.65000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			96.14000		96.14000		96.22000	96.22000			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			95.34000		95.34000		95.43000	95.43000			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			94.51000		94.51000		94.62000	94.62000			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			94.67000		94.67000		94.80000	94.80000			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.86000		96.86000		97.00000	97.00000			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap			96.97000		96.97000		97.14000	97.14000			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap			98.16000		98.16000		98.34000	98.34000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
5Y STND	On 20/09/2022	Interest Rate Swap	100.35000		100.35000		100.54000	100.54000			0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	101.59000		101.59000		101.79000	101.79000			0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	96.68000		96.68000		96.90000	96.90000			0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap	100.99000		100.99000		101.21000	101.21000			0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future	588.46500		588.46500		587.19700	587.19700			0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future	598.99300		598.99300		597.70500	597.70500			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future	610.62100		610.62100		609.30700	609.30700			0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future	686.63000		686.63000		684.42700	684.42700			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future	698.91400		698.91400		696.67400	696.67400			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	712.48200		712.48200		710.19800	710.19800			0.00	0.00	0	0.00
ALBI	On 02/08/2018	Index Future	625.31000		625.31000		623.11700	623.11700			0.00	6,253,100.00	1	878.00
ALBI	On 01/11/2018	Index Future	636.49800		636.49800		634.26600	634.26600			0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future	648.85300		648.85300		646.57900	646.57900			0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.63010	9.63010		9.57940	9.57940			11.80	0.00	7,222,575.00	750	15,640.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.75090	9.75090		9.69990	9.69990			11.76	0.00	2,437,725.00	250	1,050.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.86870	9.86870		9.81780	9.81780			11.96	0.00	0.00	0	11,412.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.11500	10.11500		10.06450	10.06450			12.83	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.74100	9.74100		9.78550	9.78550			12.74	0.00	974,100.00	100	1,980.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	10.00570	10.00570		10.05190	10.05190			12.98	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	12.75420	12.75420		12.83660	12.83660			13.20	0.00	0.00	0	1,215.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.01040	13.01040		13.09670	13.09670			13.00	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future	13.26490	13.26490		13.35510	13.35510			13.40	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	13.80690	13.80690		13.90170	13.90170			13.91	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.96570	1.96570		1.97510	1.97510			12.56	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.98140	1.98140		1.99100	1.99100			13.20	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	1.99670	1.99670		2.00660	2.00660			13.23	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.02750	2.02750		2.03800	2.03800			14.09	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	1.98260	1.98260		1.98950	1.98950			13.30	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.02100	2.02100		2.02850	2.02850			12.82	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.05940	2.05940		2.06690	2.06690			13.27	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.20530	2.20530		2.21280	2.21280			14.93	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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 02/08/2018	Bond Future	10.66876	79.41607		10.71597	79.12860				0.00	0.00	0	9,466.00
ES33	On 01/11/2018	Bond Future	10.77618	77.04822		10.82500	76.75596				0.00	0.00	0	0.00
ES33	On 07/02/2019	Bond Future	10.89853	78.54320		10.94922	78.24550				0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 02/08/2018	Bond Future	10.86174	82.41387		10.90890	82.08402				0.00	0.00	0	7,957.00
ES42	On 01/11/2018	Bond Future	10.96508	79.62805		11.01384	79.29275				0.00	0.00	0	0.00
ES42	On 07/02/2019	Bond Future	11.07873	81.17287		11.12931	80.83123				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	621.22700	621.22700		618.95300	618.95300				0.00	0.00	0	472.00
GOVI	On 01/11/2018	GOVI	632.34100	632.34100		630.02800	630.02800				0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI	644.61600	644.61600		642.25800	642.25800				0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.60530	1.60530		1.61580	1.61580			14.27	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.62730	1.62730		1.63790	1.63790			15.05	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.64790	1.64790		1.65870	1.65870			14.89	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.74070	1.74070		1.75150	1.75150			15.63	0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future	134.41617	134.41617		134.41698	134.41698				0.00	0.00	0	864.00
I2025	On 01/11/2018	Bond Future	136.84577	136.84577		136.84720	136.84720				0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future	138.11686	138.11686		138.11887	138.11887				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	102.78114	102.78114		102.78114	102.78114				0.00	0.00	0	1,370.00
I2029	On 01/11/2018	Bond Future	103.58937	103.58937		103.58975	103.58975				0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future	105.62155	105.62155		105.62241	105.62241				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	106.66686	106.66686		106.66673	106.66673				0.00	0.00	0	7,981.00
I2033	On 01/11/2018	Bond Future	107.47399	107.47399		107.47426	107.47426				0.00	0.00	0	0.00
I2033	On 07/02/2019	Bond Future	109.58231	109.58231		109.58310	109.58310				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	127.74774	127.74774		128.45030	128.45030				0.00	0.00	0	8,997.00
I2038	On 01/11/2018	Bond Future	130.05693	130.05693		130.77258	130.77258				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2038	On 07/02/2019	Bond Future		131.01821	131.01821		131.74830	131.74830			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		121.05064	121.05064		121.04994	121.04994			0.00	0.00	0	10,876.00
I2046	On 01/11/2018	Bond Future		121.58953	121.58953		121.58930	121.58930			0.00	0.00	0	0.00
I2046	On 07/02/2019	Bond Future		123.97474	123.97474		123.97498	123.97498			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		126.39308	126.39308		126.39226	126.39226			0.00	0.00	0	9,567.00
I2050	On 01/11/2018	Bond Future		128.67770	128.67770		128.67743	128.67743			0.00	0.00	0	0.00
I2050	On 07/02/2019	Bond Future		129.43058	129.43058		129.43058	129.43058			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		258.37700	258.37700		258.49400	258.49400			0.00	0.00	0	869.00
IGOV	On 01/11/2018	Index Future		263.04900	263.04900		263.16700	263.16700			0.00	0.00	0	241.00
IGOV	On 07/02/2019	Index Future		268.21000	268.21000		268.33100	268.33100			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		0.12390	0.12390		0.12460	0.12460			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future		0.12330	0.12330		0.12370	0.12370			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future		0.12240	0.12240		0.12330	0.12330			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.12030	0.12030		0.12050	0.12050			0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future		1.55050	1.55050		1.55000	1.55000		13.08	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future		1.57490	1.57490		1.57430	1.57430		12.94	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future		1.59850	1.59850		1.59830	1.59830		13.47	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.64630	1.64630		1.64610	1.64610		13.98	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future		8.85380	8.85380		8.84430	8.84430		12.56	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future		8.96080	8.96080		8.95180	8.95180		15.46	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future		9.06570	9.06570		9.05670	9.05670		12.97	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		9.57030	9.57030		9.55840	9.55840		14.27	0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future		1.26380	1.26380		1.26360	1.26360			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future		1.27120	1.27120		1.27200	1.27200			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future		1.27610	1.27610		1.28010	1.28010			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future		1.33240	1.33240		1.33550	1.33550			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future		1.33410	1.33410		1.33410	1.33410			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.34000		1.34000		1.34000	1.34000			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.17060		1.17060		1.16720	1.16720			0.00	0.00	0	280.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.17890		1.17890		1.17570	1.17570			0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.69740		8.69740	0.11471	8.63830	8.63830		15.03	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.79	Call	639.47070		0.06395	0.11471	512.63650	0.05126	639.471	15.19	0.37	0.00	0	50,000.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	2,286.24910		0.22862	0.11471	2,804.63770	0.28046	2,286.249	15.36	0.76	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.53990		8.53990	0.11471	8.48100	8.48100		15.13	0.00	0.00	0	283.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future	8.17	Put	1,559.49780		0.15595	0.11471	1,783.69820	0.17837	1,559.498	17.12	0.30	0.00	0	50,000.00
R186	On 02/08/2018	Bond Future			8.59382		112.54198		8.65117	112.18085		7.04	0.00	34,662,929.84	308	100,506.00
R186	On 02/08/2018	Bond Future	7.50	Call	5.34000		0.00534		4.44000	0.00444	5.340	6.11	0.01	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.25	Call	426.74000		0.42674		367.99000	0.36799	426.740	6.72	0.24	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.50	Put	1,576.79000		1.57679		1,820.60000	1.82060	1,576.790	6.95	0.57	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future			8.65329		114.55512		8.71317	114.18806		7.30	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	554.89000		0.55489		497.61000	0.49761	554.890	6.82	0.20	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	1,574.00000		1.57400		1,444.99000	1.44499	1,574.000	7.19	0.42	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,083.66000		1.08366		1,215.50000	1.21550	1,083.660	7.80	0.29	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			8.72075		111.47284		8.78360	111.09896		7.68	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			303.64289		303.64289		303.64600	303.64600			0.00	0.00	0	2,388.00
R197	On 01/11/2018	Bond Future			309.13170		309.13170		309.13606	309.13606			0.00	0.00	0	0.00
R197	On 07/02/2019	Bond Future			307.83947		307.83947		307.84510	307.84510			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			242.37508		242.37508		242.37479	242.37479			0.00	0.00	0	21,940.00
R202	On 01/11/2018	Bond Future			246.75638		246.75638		246.75725	246.75725			0.00	0.00	0	0.00
R202	On 07/02/2019	Bond Future			247.68975		247.68975		247.69148	247.69148			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			7.99044		102.45606		8.04843	102.23927		3.98	0.00	614,736.36	6	33,963.00
R2023	On 01/11/2018	Bond Future			8.04394		100.36261		8.10578	100.14246		4.04	0.00	0.00	0	0.00
R2023	On 07/02/2019	Bond Future			8.10868		102.31018		8.17537	102.08603		3.96	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 02/08/2018	Bond Future			9.02237		92.93154		9.06920	92.61794		9.46	0.00	92,931.54	1	41,203.00
R2030	On 02/08/2018	Bond Future	8.51	Call	256.78000		0.25678		230.40000	0.23040	256.780	8.85	0.15	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	1,052.38000		1.05238		959.10000	0.95910	1,052.380	9.35	0.42	0.00	0	7,850.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 02/08/2018	Bond Future	9.50	Put	421.20000		0.42120		514.54000	0.51454	421.200	10.19	0.20	0.00	0	7,850.00
R2030	On 01/11/2018	Bond Future			9.08102		94.59374		9.12945	94.27495		9.89	0.00	0.00	0	0.00
R2030	On 07/02/2019	Bond Future			9.14736		92.41988		9.19767	92.09516		10.46	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			9.19042		95.65784		9.23712	95.31801		10.17	0.00	95,657.84	1	32,727.00
R2032	On 01/11/2018	Bond Future			9.25245		93.21394		9.30067	92.86848		11.08	0.00	0.00	0	0.00
R2032	On 07/02/2019	Bond Future			9.32146		95.02254		9.37142	94.67067		11.24	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			9.30420		100.25686		9.35083	99.87829		11.04	0.00	0.00	0	67,160.00
R2035	On 01/11/2018	Bond Future			9.36600		97.55415		9.41406	97.16934		12.06	0.00	0.00	0	0.00
R2035	On 07/02/2019	Bond Future			9.43585		99.44714		9.48559	99.05511		12.21	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			9.38144		92.48872		9.42810	92.10784		12.15	0.00	8,231,496.08	89	56,397.00
R2037	On 01/11/2018	Bond Future			9.43888		94.14298		9.48690	93.75573		12.70	0.00	0.00	0	0.00
R2037	On 07/02/2019	Bond Future			9.50326		91.70977		9.55287	91.31524		13.47	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			6.41647		101.57163		6.49249	101.54354		0.22	0.00	0.00	0	10,173.00
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			9.45633		96.00488		9.50298	95.59492		12.78	0.00	192,009.76	2	22,514.00
R2040	On 01/11/2018	Bond Future			9.51364		97.72199		9.56162	97.30523		13.36	0.00	0.00	0	0.00
R2040	On 01/11/2018	Bond Future	8.50	Call	454.64000		0.45464		419.75000	0.41975	454.640	12.17	0.12	0.00	0	5,900.00
R2040	On 01/11/2018	Bond Future	9.10	Call	1,750.10000		1.75010		1,640.77000	1.64077	1,750.100	12.88	0.34	0.00	0	5,900.00
R2040	On 07/02/2019	Bond Future			9.57780		95.10760		9.62734	94.68300		14.19	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			9.49506		93.05406		9.54166	92.63752		13.50	0.00	2,791,621.80	30	34,463.00
R2044	On 01/11/2018	Bond Future			9.55057		94.71841		9.59847	94.29487		14.12	0.00	0.00	0	0.00
R2044	On 07/02/2019	Bond Future			9.61260		92.17100		9.66201	91.73953		15.00	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			9.47611		96.62639		9.51750	96.24471		13.43	0.00	0.00	0	99,600.00
R2048	On 01/11/2018	Bond Future			9.53254		93.92207		9.57509	93.53402		14.70	0.00	0.00	0	0.00
R2048	On 07/02/2019	Bond Future			9.59585		95.74457		9.63975	95.34923		14.91	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			7.41516		100.22460		7.47769	100.14092		0.94	0.00	0.00	0	21,234.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R207	On 01/11/2018	Bond Future		7.44029	102.01731		7.51595	101.93265		0.88	0.00	0.00	0	0.00
R207	On 07/02/2019	Bond Future		7.47855	100.35194		7.57688	100.26590		0.83	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		7.66351	100.21384		7.72291	100.07582		1.94	0.00	7,415,824.16	74	30,180.00
R208	On 01/11/2018	Bond Future		7.71135	98.60691		7.77728	98.46692		1.97	0.00	0.00	0	0.00
R208	On 07/02/2019	Bond Future		7.77215	100.52032		7.84699	100.37786		1.93	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 02/08/2018	Bond Future		9.30613	75.94370		9.35262	75.62481		12.22	0.00	11,391,555.00	150	76,685.00
R209	On 02/08/2018	Bond Future	8.46	Call	51.03000	0.05103	46.00000	0.04600	51.030	10.89	0.04	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	61.19000	0.06119	55.14000	0.05514	61.190	10.93	0.05	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	3,716.08000	3.71608	4,003.04000	4.00304	3,716.080	11.47	0.82	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	541.05000	0.54105	490.59000	0.49059	541.050	11.68	0.26	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	1,834.01000	1.83401	2,054.33000	2.05433	1,834.010	12.08	0.56	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	1,125.11000	1.12511	1,295.97000	1.29597	1,125.110	12.47	0.40	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	3,017.53000	3.01753	2,820.06000	2.82006	3,017.530	12.91	0.74	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	140.08000	0.14008	181.53000	0.18153	140.080	13.94	0.07	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	12.23000	0.01223	18.31000	0.01831	12.230	14.11	0.01	0.00	0	435.00
R209	On 01/11/2018	Bond Future		9.36121	74.15444		9.40900	73.83023		13.40	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	10.00	Put	1,104.97000	1.10497	1,212.24000	1.21224	1,104.970	14.60	0.25	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future		9.42198	75.59327		9.47126	75.26295		13.66	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		190.06256	190.06256		190.06272	190.06272			0.00	0.00	0	2,159.00
R210	On 01/11/2018	Bond Future		190.99796	190.99796		190.99890	190.99890			0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future		194.74486	194.74486		194.74642	194.74642			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		154.99995	154.99995		155.00149	155.00149			0.00	15,499,995.00	100	4,575.00
R212	On 01/11/2018	Bond Future		157.80161	157.80161		157.80388	157.80388			0.00	0.00	0	0.00
R212	On 07/02/2019	Bond Future		158.74354	158.74354		158.74642	158.74642			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R212	On 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	9.10304		87.48083		9.14969	87.17392		9.98	0.00	0.00	0	30,646.00
R213	On 01/11/2018	Bond Future	9.16355		85.49953		9.21171	85.18751		10.89	0.00	0.00	0	0.00
R213	On 07/02/2019	Bond Future	9.23226		87.15865		9.28219	86.84078		11.06	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	9.44062		75.55434		9.48707	75.22013		13.10	0.00	75,554.34	1	31,258.00
R214	On 01/11/2018	Bond Future	9.49636		73.61296		9.54409	73.27305		14.34	0.00	0.00	0	0.00
R214	On 07/02/2019	Bond Future	9.55888		75.04138		9.60807	74.69515		14.62	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	9.42590		9.42590		9.46860	9.46860		12.44	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	9.55700		9.55700		9.60090	9.60090		12.49	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	9.68380		9.68380		9.72910	9.72910		12.70	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.24710		10.24710		10.29010	10.29010		13.54	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	2.72690		2.72690		2.73760	2.73760		22.03	0.00	0.00	0	3,940.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.66220		2.66220		2.67160	2.67160		19.10	0.00	0.00	0	2,500.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.59760		2.59760		2.60790	2.60790		18.17	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.54430		2.54430		2.55760	2.55760		16.51	0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.21790		1.21790		1.21700	1.21700			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.18260		1.18260		1.18210	1.18210			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.14920		1.14920		1.14890	1.14890			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.06920		1.06920		1.06950	1.06950			0.00	0.00	0	0.00
Total for Derivatives :												7,926,030,550.97	595,819	6 701 459.00
Grand Total:												7,926,030,550.97	595,819	6 701 459.00