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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/06/2018

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	12.77670	12.77670		12.57410	12.57410		16.84	0.00	0.00	0	1,746.00	
\$ / R	On 08/06/2018	Any day expiry	12.80	Call	66.79060	0.06679	22.48430	0.02248	66.791	16.84	0.46	0.00	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			12.79360	12.79360	12.59090	12.59090	15.20	0.00	425,591,897.60	33,266	988,765.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	0.04960	0.00005	0.08440	0.00008	0.050	23.68	0.00	0.00	0	60,750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	0.07750	0.00008	0.14300	0.00014	0.078	21.74	0.00	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.35	Call	1,443.71110	1.44371	1,241.11980	1.24112	1,443.711	20.28	1.00	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.45	Call	1,343.74350	1.34374	1,141.27470	1.14127	1,343.744	19.31	1.00	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	0.16410	0.00016	0.48950	0.00049	0.164	18.82	0.00	0.00	0	40,216.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.60	Put	0.28660	0.00029	0.83560	0.00084	0.287	18.32	0.00	0.00	0	12,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	0.65910	0.00066	1.86110	0.00186	0.659	17.56	0.00	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.77	Put	0.73610	0.00074	2.07000	0.00207	0.736	17.46	0.01	0.00	0	76,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.80	Put	0.86860	0.00087	2.42780	0.00243	0.869	17.31	0.01	0.00	0	5,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.90	Put	1.50420	0.00150	4.11940	0.00412	1.504	16.80	0.01	0.00	0	9,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Call	796.19040	0.79619	598.45330	0.59845	796.190	16.30	0.98	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	2.59040	0.00259	7.55330	0.00755	2.590	16.30	0.02	0.00	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	3.57710	0.00358	11.17060	0.01117	3.577	16.00	0.02	0.00	0	150.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	4.92450	0.00492	16.15320	0.01615	4.924	15.69	0.03	0.00	0	372.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	5.47390	0.00547	18.17760	0.01818	5.474	15.59	0.04	0.00	0	155,500.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Call	649.37250	0.64937	460.16590	0.46017	649.373	15.54	0.96	0.00	0	500.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	5.77250	0.00577	19.26590	0.01927	5.773	15.54	0.04	0.00	0	1,000.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	12.20	Call	601.66110	0.60166	416.43590	0.41644	601.661	15.52	0.95	0.00	0	40,000.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	12.23	Call	573.37780	0.57338	390.92760	0.39093	573.378	15.50	0.94	0.00	0	3,000.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Call	554.68780	0.55469	374.25720	0.37426	554.688	15.49	0.93	0.00	0	40,000.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	11.08780	0.01109	33.35720	0.03336	11.088	15.49	0.07	0.00	0	12,415.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Call	508.62670	0.50863	333.86070	0.33386	508.627	15.46	0.91	0.00	0	4,000.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	15.02670	0.01503	42.96070	0.04296	15.027	15.46	0.09	0.00	0	24,500.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	26.43090	0.02643	68.40420	0.06840	26.431	15.41	0.14	0.00	0	15,103.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	12.45	Call	377.92620	0.37793	225.54230	0.22554	377.926	15.38	0.83	0.00	0	150.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	337.58110	0.33758	194.33980	0.19434	337.581	15.36	0.79	0.00	0	3,250.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	43.98110	0.04398	103.43980	0.10344	43.981	15.36	0.21	0.00	0	115,230.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	12.55	Put	55.61480	0.05561	124.90830	0.12491	55.615	15.33	0.25	0.00	0	80,000.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	12.55	Call	299.21480	0.29921	165.80830	0.16581	299.215	15.33	0.75	0.00	0	80,000.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Call	169.24890	0.16925	84.87860	0.08488	169.249	15.23	0.55	0.00	0	4,000.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	125.64890	0.12565	243.97860	0.24398	125.649	15.23	0.45	0.00	0	66.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	250.33220	0.25033	408.51040	0.40851	250.332	15.78	0.66	0.00	0	2,700.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	72.80870	0.07281	33.82200	0.03382	72.809	15.92	0.30	0.00	0	15,500.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	279.20870	0.27921	442.92200	0.44292	279.209	15.92	0.70	0.00	0	21,228.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	317.09290	0.31709	486.97090	0.48697	317.093	16.10	0.74	0.00	0	1,250.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	414.93110	0.41493	596.46140	0.59646	414.931	16.53	0.82	0.00	0	965.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	440.67510	0.44068	624.49970	0.62450	440.675	16.64	0.84	0.00	0	372.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	529.40470	0.52940	719.61440	0.71961	529.405	17.00	0.88	0.00	0	25,500.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	18.76500	0.01877	8.78930	0.00879	18.765	17.18	0.10	0.00	0	60,000.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	678.36280	0.67836	875.06120	0.87506	678.363	17.60	0.93	0.00	0	5,183.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	697.54620	0.69755	894.66030	0.89466	697.546	17.72	0.94	0.00	0	7,420.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	716.78840	0.71679	914.28800	0.91429	716.788	17.85	0.94	0.00	0	114,600.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	852.80630	0.85281	1,052.32560	1.05233	852.806	18.70	0.96	0.00	0	70,530.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	960.83870	0.96084	1,161.34930	1.16135	960.839	19.37	0.97	0.00	0	2,415.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,010.17220	1.01017	1,211.01690	1.21102	1,010.172	19.68	0.98	0.00	0	500.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,020.05270	1.02005	1,220.95710	1.22096	1,020.053	19.74	0.98	0.00	0	40,000.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,039.82590	1.03983	1,240.84370	1.24084	1,039.826	19.86	0.98	0.00	0	300.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,049.71830	1.04972	1,250.78980	1.25079	1,049.718	19.92	0.98	0.00	0	500.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,109.14680	1.10915	1,310.46910	1.31047	1,109.147	20.29	0.98	0.00	0	1,000.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Call	2.02250	0.00202	0.96110	0.00096	2.023	20.90	0.01	0.00	0	30,000.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,208.42250	1.20842	1,410.06110	1.41006	1,208.423	20.90	0.99	0.00	0	500.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	1,307.90620	1.30791	1,509.77900	1.50978	1,307.906	21.51	0.99	0.00	0	7,028.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	1,457.27090	1.45727	1,659.50860	1.65951	1,457.271	22.12	0.99	0.00	0	2,000.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	0.32250	0.00032	0.16580	0.00017	0.323	23.25	0.00	0.00	0	7,600.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	0.17450	0.00017	0.09600	0.00010	0.174	23.97	0.00	0.00	0	50.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	0.12530	0.00013	0.07170	0.00007	0.125	24.37	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	0.04830	0.00005	0.03300	0.00003	0.048	25.58	0.00	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	0.04410	0.00004	0.03560	0.00004	0.044	25.70	0.00	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	0.03460	0.00003	0.04300	0.00004	0.035	26.02	0.00	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	0.02730	0.00003	0.05140	0.00005	0.027	26.35	0.00	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	0.03060	0.00003	0.06720	0.00007	0.031	27.70	0.00	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	0.03780	0.00004	0.07690	0.00008	0.038	28.71	0.00	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	0.04120	0.00004	0.08130	0.00008	0.041	29.15	0.00	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	0.07960	0.00008	0.12660	0.00013	0.080	32.90	0.00	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	0.16720	0.00017	0.21520	0.00022	0.167	38.24	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	0.24090	0.00024	0.28290	0.00028	0.241	41.41	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	0.25230	0.00025	0.28230	0.00028	0.252	41.84	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.28440	0.00028	0.22890	0.00023	0.284	43.00	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.29720	0.00030	0.21150	0.00021	0.297	43.43	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.35640	0.00036	0.14970	0.00015	0.356	45.31	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.17970	0.00018	0.07180	0.00007	0.180	45.31	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.14610	0.00015	0.05760	0.00006	0.146	45.31	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.08410	0.00008	0.03190	0.00003	0.084	45.31	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.05340	0.00005	0.01960	0.00002	0.053	45.31	0.00	0.00	0	7,028.00
\$ / R	On 20/06/2018	Any day expiry			12.79700	12.79700	12.59420	12.59420		15.34	0.00	0.00	0	5,947.00
\$ / R	On 29/06/2018	Any day expiry			12.81210	12.81210	12.60910	12.60910		15.13	0.00	0.00	0	3,981.00
\$ / R	On 29/06/2018	Any day expiry	12.22	Put	17.65010	0.01765	47.92820	0.04793	17.650	13.61	0.08	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	12.44	Put	54.22200	0.05422	115.76200	0.11576	54.222	14.19	0.20	0.00	0	109.00
\$ / R	On 29/06/2018	Any day expiry	12.45	Put	56.64460	0.05664	119.80170	0.11980	56.645	14.21	0.21	0.00	0	635.00
\$ / R	On 29/06/2018	Any day expiry	12.47	Put	61.71230	0.06171	128.13940	0.12814	61.712	14.27	0.22	0.00	0	158.00
\$ / R	On 29/06/2018	Any day expiry	12.52	Call	367.82800	0.36783	239.57920	0.23958	367.828	14.40	0.74	0.00	0	109.00
\$ / R	On 29/06/2018	Any day expiry	12.55	Call	347.18890	0.34719	224.00550	0.22401	347.189	14.47	0.72	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	12.56	Call	340.47140	0.34047	218.98450	0.21898	340.471	14.50	0.71	0.00	0	635.00
\$ / R	On 29/06/2018	Any day expiry	12.62	Call	301.89870	0.30190	190.95470	0.19095	301.899	14.66	0.66	0.00	0	158.00
\$ / R	On 29/06/2018	Any day expiry	12.85	Call	182.67000	0.18267	111.51290	0.11151	182.670	15.32	0.48	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,002.75090	1.00275	1,199.23570	1.19924	1,002.751	18.24	0.94	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	0.35970	0.00036	0.35350	0.00035	0.360	25.78	0.00	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	0.27590	0.00028	0.32700	0.00033	0.276	28.68	0.00	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.81720	12.81720	12.61400	12.61400		14.88	0.00	0.00	0	100.00
\$ / R	On 02/07/2018	Any day expiry	11.80	Put	5.12580	0.00513	8.43980	0.00844	5.126	15.63	0.02	0.00	0	2,000.00
\$ / R	On 02/07/2018	Any day expiry	12.50	Put	76.05730	0.07606	147.82920	0.14783	76.057	14.20	0.25	0.00	0	2,000.00
\$ / R	On 02/07/2018	Any day expiry	13.12	Call	106.16310	0.10616	64.87400	0.06487	106.163	16.07	0.30	0.00	0	2,000.00
\$ / R	On 03/07/2018	Any day expiry			12.81890	12.81890	12.61570	12.61570		14.91	0.00	0.00	0	55.00
\$ / R	On 03/07/2018	Any day expiry	12.60	Put	112.33250	0.11233	200.19460	0.20019	112.333	14.48	0.33	20,654,226.75	5,000	100,000.00
\$ / R	On 05/07/2018	Any day expiry			12.82230	12.82230	12.61900	12.61900		14.90	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry			12.82390	12.82390	12.62060	12.62060		14.95	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	15.64830	0.01565	33.65500	0.03365	15.648	14.05	0.07	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	43.26740	0.04327	26.72040	0.02672	43.267	17.70	0.13	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	32.09530	0.03210	19.89890	0.01990	32.095	18.08	0.10	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.84750	12.84750	12.64380	12.64380		15.13	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			12.85420	12.85420	12.65040	12.65040	15.06	0.00	0.00	0	500.00
\$ / R	14.45	Put	On 24/07/2018	Any day expiry	1,614.48420	1.61448	1,810.58790	1.81059	1,614.484	19.11	0.95	0.00	0	1,500.00	
\$ / R	15.94	Call	On 24/07/2018	Any day expiry	2.04230	0.00204	1.81700	0.00182	2.042	23.00	0.01	0.00	0	1,500.00	
\$ / R			On 25/07/2018	Any day expiry	12.85590	12.85590	12.65210	12.65210		15.09	0.00	0.00	0	70.00	
\$ / R			On 27/07/2018	Any day expiry	12.85920	12.85920	12.65540	12.65540		15.13	0.00	0.00	0	1,345.00	
\$ / R			On 31/07/2018	Any day expiry	12.86590	12.86590	12.66200	12.66200		15.06	0.00	1,949,439.80	154	2,669.00	
\$ / R	13.80	Put	On 31/07/2018	Any day expiry	1,010.02090	1.01002	1,189.42660	1.18943	1,010.021	17.75	0.83	0.00	0	1,000.00	
\$ / R	15.82	Call	On 31/07/2018	Any day expiry	2.95550	0.00296	2.54910	0.00255	2.956	21.67	0.01	0.00	0	500.00	
\$ / R	16.32	Call	On 31/07/2018	Any day expiry	2.55720	0.00256	2.31170	0.00231	2.557	24.08	0.01	0.00	0	500.00	
\$ / R			On 02/08/2018	Any day expiry	12.86930	12.86930	12.66540	12.66540		15.10	0.00	0.00	0	55.00	
\$ / R			On 07/08/2018	Any day expiry	12.87770	12.87770	12.67360	12.67360		15.14	0.00	0.00	0	0.00	
\$ / R	12.32	Put	On 07/08/2018	Any day expiry	95.52750	0.09553	150.02430	0.15002	95.528	14.08	0.22	0.00	0	1,880.00	
\$ / R	13.86	Put	On 07/08/2018	Any day expiry	1,064.89320	1.06489	1,243.73290	1.24373	1,064.893	17.75	0.83	0.00	0	1,880.00	
\$ / R	16.18	Call	On 07/08/2018	Any day expiry	3.14170	0.00314	2.96570	0.00297	3.142	22.43	0.01	0.00	0	1,880.00	
\$ / R			On 13/08/2018	Any day expiry	12.88760	12.88760	12.68350	12.68350		15.04	0.00	0.00	0	70.00	
\$ / R			On 31/08/2018	Any day expiry	12.91720	12.91720	12.71290	12.71290		14.91	0.00	0.00	0	3,534.00	
\$ / R	13.80	Put	On 31/08/2018	Any day expiry	1,018.91560	1.01892	1,188.95840	1.18896	1,018.916	17.11	0.77	0.00	0	1,000.00	
\$ / R	16.05	Call	On 31/08/2018	Any day expiry	8.05370	0.00805	5.50170	0.00550	8.054	20.64	0.02	0.00	0	500.00	
\$ / R	16.57	Call	On 31/08/2018	Any day expiry	3.58080	0.00358	2.49670	0.00250	3.581	20.90	0.01	0.00	0	500.00	
\$ / R			On 03/09/2018	Any day expiry	12.47770	12.47770	12.47770	12.47770		0.00	0.00	0.00	0	177.00	
\$ / R			On 17/09/2018	Foreign Exchange Future	12.94520	12.94520	12.74050	12.74050		14.91	0.00	46,628,610.40	3,602	90,248.00	
\$ / R	11.48	Put	On 17/09/2018	Foreign Exchange Future	18.63480	0.01863	24.91500	0.02491	18.635	13.69	0.05	0.00	0	5,200.00	
\$ / R	11.50	Put	On 17/09/2018	Foreign Exchange Future	19.27200	0.01927	25.79050	0.02579	19.272	13.62	0.05	0.00	0	45,000.00	
\$ / R	11.60	Put	On 17/09/2018	Foreign Exchange Future	22.81430	0.02281	35.26250	0.03526	22.814	13.28	0.06	0.00	0	2,000.00	
\$ / R	11.75	Put	On 17/09/2018	Foreign Exchange Future	33.86120	0.03386	54.29150	0.05429	33.861	13.22	0.08	0.00	0	93,314.00	
\$ / R	11.85	Put	On 17/09/2018	Foreign Exchange Future	45.23140	0.04523	70.68400	0.07068	45.231	13.33	0.10	0.00	0	48,200.00	
\$ / R	11.90	Put	On 17/09/2018	Foreign Exchange Future	51.90460	0.05190	80.11640	0.08012	51.905	13.38	0.11	0.00	0	3,000.00	
\$ / R	12.00	Put	On 17/09/2018	Foreign Exchange Future	67.43550	0.06744	101.64540	0.10165	67.436	13.49	0.14	0.00	0	13,300.00	
\$ / R	12.25	Put	On 17/09/2018	Foreign Exchange Future	120.75830	0.12076	174.75410	0.17475	120.758	13.75	0.22	0.00	0	40,000.00	
\$ / R	12.25	Call	On 17/09/2018	Foreign Exchange Future	815.95830	0.81596	665.25410	0.66525	815.958	13.75	0.78	0.00	0	500.00	
\$ / R	12.30	Put	On 17/09/2018	Foreign Exchange Future	134.17240	0.13417	192.87840	0.19288	134.172	13.80	0.23	0.00	0	100.00	
\$ / R	12.38	Put	On 17/09/2018	Foreign Exchange Future	158.84140	0.15884	224.18120	0.22418	158.841	13.94	0.26	0.00	0	60,000.00	
\$ / R	12.40	Put	On 17/09/2018	Foreign Exchange Future	165.43220	0.16543	232.45190	0.23245	165.432	13.97	0.27	1,731,856.48	500	0.00	
\$ / R	12.50	Call	On 17/09/2018	Foreign Exchange Future	646.15140	0.64615	516.94150	0.51694	646.151	14.15	0.69	0.00	0	4,600.00	
\$ / R	12.50	Put	On 17/09/2018	Foreign Exchange Future	200.95140	0.20095	276.44150	0.27644	200.951	14.15	0.31	0.00	0	34,000.00	
\$ / R	12.58	Put	On 17/09/2018	Foreign Exchange Future	232.46720	0.23247	314.77450	0.31477	232.467	14.28	0.34	0.00	0	8,000.00	
\$ / R	12.61	Put	On 17/09/2018	Foreign Exchange Future	244.99540	0.24500	329.85780	0.32986	244.995	14.33	0.35	0.00	0	13,231.00	
\$ / R	12.65	Put	On 17/09/2018	Foreign Exchange Future	262.30480	0.26230	350.56160	0.35056	262.305	14.40	0.37	0.00	0	1,550.00	
\$ / R	12.77	Call	On 17/09/2018	Foreign Exchange Future	493.51500	0.49352	387.51270	0.38751	493.515	14.61	0.58	0.00	0	5,200.00	
\$ / R	12.80	Call	On 17/09/2018	Foreign Exchange Future	478.46420	0.47846	375.50390	0.37550	478.464	14.66	0.57	0.00	0	50.00	
\$ / R	12.85	Put	On 17/09/2018	Foreign Exchange Future	359.00170	0.35900	465.76700	0.46577	359.002	14.74	0.45	0.00	0	750.00	
\$ / R	13.00	Call	On 17/09/2018	Foreign Exchange Future	388.31400	0.38831	304.04480	0.30404	388.314	15.03	0.50	0.00	0	30,000.00	
\$ / R	13.20	Call	On 17/09/2018	Foreign Exchange Future	315.92390	0.31592	245.97040	0.24597	315.924	15.50	0.42	0.00	0	4,000.00	
\$ / R	13.25	Call	On 17/09/2018	Foreign Exchange Future	299.96620	0.29997	233.29190	0.23329	299.966	15.62	0.41	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	604.76620	0.60477	742.79190	0.74279	604.766	15.62	0.59	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	284.79750	0.28480	221.28110	0.22128	284.798	15.74	0.39	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	231.41250	0.23141	178.90940	0.17891	231.413	16.21	0.33	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	197.99910	0.19800	152.47530	0.15248	197.999	16.55	0.29	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	14.70310	0.01470	9.86040	0.00986	14.703	20.11	0.03	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	13.19060	0.01319	8.85610	0.00886	13.191	20.10	0.03	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	11.27520	0.01128	7.58700	0.00759	11.275	20.09	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	8.87610	0.00888	6.00030	0.00600	8.876	20.07	0.02	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.96320	12.96320	12.75830	12.75830		14.93	0.00	0.00	0	2,695.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,028.97410	1.02897	1,191.73320	1.19173	1,028.974	16.83	0.73	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	12.00300	0.01200	7.97260	0.00797	12.003	19.68	0.02	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	4.61540	0.00462	3.18620	0.00319	4.615	19.40	0.01	0.00	0	500.00
\$ / R	On 02/10/2018	Any day expiry			12.96980	12.96980	12.76470	12.76470		14.90	0.00	0.00	0	55.00
\$ / R	On 25/10/2018	Any day expiry			13.00750	13.00750	12.80190	12.80190		14.98	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			13.01410	13.01410	12.80830	12.80830		14.96	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			13.01740	13.01740	12.81160	12.81160		14.97	0.00	0.00	0	3,113.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,040.09430	1.04009	1,195.84190	1.19584	1,040.094	16.59	0.69	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	31.24430	0.03124	23.00970	0.02301	31.244	21.04	0.05	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	20.69050	0.02069	13.16360	0.01316	20.691	21.75	0.03	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			13.01900	13.01900	12.81320	12.81320		14.97	0.00	0.00	0	55.00
\$ / R	On 05/11/2018	Any day expiry			13.02560	13.02560	12.81960	12.81960		15.04	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	83.41420	0.08341	117.34720	0.11735	83.414	13.42	0.14	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,088.53940	1.08854	1,245.78290	1.24578	1,088.539	16.66	0.70	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	26.86540	0.02687	19.28370	0.01928	26.865	21.47	0.04	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			13.03870	13.03870	12.83260	12.83260		15.03	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			13.04360	13.04360	12.83740	12.83740		15.04	0.00	0.00	0	0.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	14.36730	0.01437	18.48490	0.01848	14.367	14.88	0.03	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	57.85560	0.05786	78.52350	0.07852	57.856	13.43	0.10	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	455.93360	0.45593	374.55810	0.37456	455.934	15.37	0.47	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			13.06660	13.06660	12.86000	12.86000		15.01	0.00	0.00	0	2,867.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,048.91500	1.04891	1,199.46630	1.19947	1,048.915	16.41	0.66	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	45.07340	0.04507	36.15520	0.03616	45.073	21.28	0.06	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	28.48860	0.02849	19.91720	0.01992	28.489	21.74	0.04	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			13.08450	13.08450	12.87760	12.87760		15.07	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	940.16230	0.94016	1,082.87080	1.08287	940.162	16.08	0.62	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	88.47220	0.08847	72.31990	0.07232	88.472	19.27	0.11	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			13.08940	13.08940	12.88230	12.88230		15.08	0.00	1,557,638.60	119	25,631.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	68.52610	0.06853	88.01630	0.08802	68.526	13.53	0.11	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	81.36060	0.08136	109.14380	0.10914	81.361	13.42	0.12	0.00	0	232,078.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	235.07830	0.23508	301.85700	0.30186	235.078	13.95	0.27	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	279.19580	0.27920	355.09580	0.35510	279.196	14.10	0.31	0.00	0	10,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	868.59580	0.86860	737.39580	0.73740	868.596	14.10	0.69	0.00	0	232,078.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	333.89860	0.33390	418.14090	0.41814	333.899	14.32	0.35	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	608.65270	0.60865	509.39940	0.50940	608.653	14.92	0.55	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	526.62230	0.52662	439.56140	0.43956	526.622	15.26	0.49	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	508.01300	0.50801	423.67500	0.42367	508.013	15.36	0.48	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	424.43620	0.42444	352.77220	0.35277	424.436	15.81	0.42	0.00	0	232,078.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	342.70370	0.34270	284.12020	0.28412	342.704	16.36	0.35	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	308.46920	0.30847	255.45100	0.25545	308.469	16.64	0.32	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	297.91000	0.29791	246.63450	0.24663	297.910	16.73	0.31	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	147.22560	0.14723	119.34240	0.11934	147.226	18.31	0.17	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	79.06470	0.07906	64.78480	0.06478	79.065	19.74	0.10	0.00	0	2,000.00
\$ / R	On 31/12/2018	Any day expiry			13.11670	13.11670	12.90920	12.90920		15.02	0.00	0.00	0	1,580.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,056.81720	1.05682	1,203.04750	1.20305	1,056.817	16.25	0.64	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	59.63000	0.05963	45.86540	0.04587	59.630	21.43	0.07	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	36.61090	0.03661	26.00230	0.02600	36.611	21.66	0.04	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			13.12000	13.12000	12.91240	12.91240		15.02	0.00	0.00	0	55.00
\$ / R	On 30/01/2019	Any day expiry			13.16510	13.16510	12.95670	12.95670		15.07	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			13.16670	13.16670	12.95830	12.95830		15.07	0.00	0.00	0	1,225.00
\$ / R	On 13/02/2019	Any day expiry			13.18760	13.18760	12.97890	12.97890		15.14	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			13.21180	13.21180	13.00260	13.00260		15.12	0.00	0.00	0	1,280.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.24070	13.24070	13.03120	13.03120		15.17	0.00	0.00	0	4,948.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	8.38430	0.00838	9.58180	0.00958	8.384	13.23	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	119.94140	0.11994	152.35470	0.15235	119.941	13.41	0.14	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.06	Put	192.89260	0.19289	239.74970	0.23975	192.893	13.67	0.20	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.45	Call	629.04540	0.62905	541.20320	0.54120	629.045	15.48	0.48	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	359.33470	0.35933	306.27440	0.30627	359.335	17.13	0.30	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Call	243.01270	0.24301	204.95180	0.20495	243.013	18.06	0.22	0.00	0	1,000.00
\$ / R	On 27/03/2019	Any day expiry			13.25520	13.25520	13.04550	13.04550		15.17	0.00	0.00	0	4,414.00
\$ / R	On 02/04/2019	Any day expiry			13.26480	13.26480	13.05500	13.05500		15.16	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			13.30980	13.30980	13.09950	13.09950		15.19	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	589.40060	0.58940	686.83010	0.68683	589.401	14.74	0.41	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	697.60580	0.69761	606.34660	0.60635	697.606	15.47	0.49	0.00	0	2,500.00
\$ / R	On 31/05/2019	Any day expiry			13.35960	13.35960	13.14870	13.14870		15.23	0.00	0.00	0	55.00
\$ / R	On 03/06/2019	Any day expiry			13.36440	13.36440	13.15350	13.15350		15.22	0.00	0.00	0	27,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future			13.38100	13.38100	13.17000	13.17000		15.32	0.00	0.00	0	3,087.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	11.53740	0.01154	20.20660	0.02021	11.537	11.11	0.02	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	301.96960	0.30197	357.80600	0.35781	301.970	13.97	0.25	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	474.82410	0.47482	413.50520	0.41351	474.824	16.99	0.34	0.00	0	1,000.00
\$ / R	On 01/07/2019	Any day expiry			13.40570	13.40570	13.19510	13.19510		15.36	0.00	0.00	0	55.00
\$ / R	On 01/08/2019	Any day expiry			13.45090	13.45090	13.24080	13.24080		15.50	0.00	0.00	0	55.00
\$ / R	On 02/09/2019	Any day expiry			13.49740	13.49740	13.28800	13.28800		15.61	0.00	0.00	0	55.00
\$ / R	On 02/10/2019	Any day expiry			13.54110	13.54110	13.33220	13.33220		15.72	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			13.58330	13.58330	13.37500	13.37500		15.81	0.00	0.00	0	55.00
\$ / R	On 02/12/2019	Any day expiry			13.62990	13.62990	13.42210	13.42210		15.89	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			13.64590	13.64590	13.43840	13.43840		15.90	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	132.18560	0.13219	111.03250	0.11103	132.186	21.01	0.09	0.00	0	2,000.00
\$ / R	On 02/01/2020	Any day expiry			13.67500	13.67500	13.46790	13.46790		15.96	0.00	0.00	0	55.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/01/2020	Any day expiry		13.71720	13.71720		13.51060	13.51060		15.98	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry		13.76240	13.76240		13.55630	13.55630		16.03	0.00	0.00	0	55.00
\$ / R	On 02/04/2020	Any day expiry		13.80750	13.80750		13.60200	13.60200		16.08	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry		13.84680	13.84680		13.64180	13.64180		16.12	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry		13.89630	13.89630		13.69200	13.69200		16.17	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future		13.91360	13.91360		13.70910	13.70910		16.18	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry		14.01260	14.01260		13.80440	13.80440		16.35	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future		14.11590	14.11590		13.90390	13.90390		16.49	0.00	0.00	0	0.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future		12.79360	12.79360		12.59090	12.59090		15.20	0.00	383,808.00	30	437.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future		12.94520	12.94520		12.74050	12.74050		14.91	0.00	0.00	0	47.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future		13.08940	13.08940		12.88230	12.88230		15.08	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future		13.38100	13.38100		13.17000	13.17000		15.32	0.00	0.00	0	0.00
£ / R	On 18/06/2018	Foreign Exchange Future		17.07420	17.07420		16.79760	16.79760		14.60	0.00	113,714,172.00	6,660	217,878.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	482.23190	0.48223	727.28540	0.72729	482.232	15.50	0.80	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	0.05510	0.00006	0.11280	0.00011	0.055	26.93	0.00	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future		17.35160	17.35160		17.07170	17.07170		14.63	0.00	45,114,160.00	2,600	18,594.00
£ / R	On 14/12/2018	Foreign Exchange Future		17.61980	17.61980		17.33660	17.33660		14.87	0.00	8,809,900.00	500	7,574.00
£ / R	On 18/03/2019	Foreign Exchange Future		17.91190	17.91190		17.62520	17.62520		15.33	0.00	0.00	0	4,932.00
£ / R	On 14/06/2019	Foreign Exchange Future		18.18440	18.18440		17.89450	17.89450		15.59	0.00	0.00	0	5,465.00
¥ / R	On 18/06/2018	Foreign Exchange Future		0.11661	0.11661		0.11498	0.11498		24.01	0.00	0.00	0	8,296.00
¥ / R	On 17/09/2018	Foreign Exchange Future		0.11875	0.11875		0.11710	0.11710		16.75	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future		0.12089	0.12089		0.11922	0.11922		15.30	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.12553	0.12553		0.12380	0.12380		18.54	0.00	0.00	0	0.00
€ / R	On 18/06/2018	Foreign Exchange Future		14.93610	14.93610		14.73850	14.73850		13.76	0.00	107,554,856.10	7,201	117,877.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	0.19590	0.00020	0.43840	0.00044	0.196	17.96	0.00	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	0.72270	0.00072	1.62820	0.00163	0.723	17.01	0.00	0.00	0	50,948.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	2.20770	0.00221	4.95970	0.00496	2.208	16.17	0.01	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	8.83190	0.00883	21.95160	0.02195	8.832	15.19	0.05	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.30	Call	647.52430	0.64752	466.40970	0.46641	647.524	15.09	0.94	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.40	Call	554.79520	0.55480	382.38070	0.38238	554.795	14.88	0.91	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	126.62480	0.12662	65.82670	0.06583	126.625	13.89	0.44	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	367.58160	0.36758	537.39510	0.53740	367.582	14.55	0.77	0.00	0	50,948.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.63	Call	11.82700	0.01183	6.42020	0.00642	11.827	15.56	0.06	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.00	Call	3.69120	0.00369	2.44790	0.00245	3.691	17.67	0.02	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,505.19210	1.50519	1,702.30220	1.70230	1,505.192	20.50	0.99	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	0.11360	0.00011	0.19350	0.00019	0.114	34.76	0.00	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	0.04640	0.00005	0.01800	0.00002	0.046	46.18	0.00	0.00	0	50,948.00
€ / R	On 16/07/2018	Any day expiry		15.02540	15.02540		14.82660	14.82660		13.77	0.00	0.00	0	34.00
€ / R	On 17/09/2018	Foreign Exchange Future		15.22010	15.22010		15.02010	15.02010		13.74	0.00	103,100,957.40	6,774	65,996.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	13.38830	0.01339	15.12930	0.01513	13.388	12.44	0.03	0.00	0	29,734.00

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	14.25	Put	82.68280		0.08268		123.08970	0.12309	82.683	12.44	0.15	0.00	0	86,688.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	873.17440		0.87317		1,024.68490	1.02468	873.174	15.00	0.68	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	99.25450		0.09925		76.04860	0.07605	99.255	16.59	0.15	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	8.91640		0.00892		7.89150	0.00789	8.916	21.15	0.02	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.50190		15.50190		15.29940	15.29940		13.98	0.00	0.00	0	8,375.00
€ / R	On 18/03/2019	Foreign Exchange Future			15.81500		15.81500		15.60890	15.60890		14.07	0.00	0.00	0	4,808.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.10310		16.10310		15.89400	15.89400		14.21	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.91000		94.91000		94.62000	94.62000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.88000		91.88000		91.59000	91.59000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			90.60000		90.60000		90.29000	90.29000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			92.74000		92.74000		92.42000	92.42000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			96.50000		96.50000		96.18000	96.18000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			95.04000		95.04000		94.71000	94.71000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			97.09000		97.09000		96.75000	96.75000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			100.79000		100.79000		100.45000	100.45000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			101.12000		101.12000		100.78000	100.78000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			96.35000		96.35000		95.98000	95.98000			0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap			101.79000		101.79000		101.43000	101.43000			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		99.50000	99.50000			0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap			100.18000		100.18000		100.19000	100.19000			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		99.25000	99.25000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.63000		99.63000		99.64000	99.64000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			100.02000		100.02000		100.03000	100.03000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap			100.96000		100.96000		100.97000	100.97000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap			98.70000		98.70000		98.71000	98.71000			0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap			100.58000		100.58000		100.58000	100.58000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			96.15000		96.15000		96.14000	96.14000			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			95.37000		95.37000		95.34000	95.34000			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			94.55000		94.55000		94.51000	94.51000			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			94.73000		94.73000		94.67000	94.67000			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.93000		96.93000		96.86000	96.86000			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap			97.06000		97.06000		96.97000	96.97000			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap			98.27000		98.27000		98.16000	98.16000			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap			100.48000		100.48000		100.35000	100.35000			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 20/12/2022	Interest Rate Swap	101.74000		101.74000		101.59000	101.59000			0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	96.85000		96.85000		96.68000	96.68000			0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap	101.17000		101.17000		100.99000	100.99000			0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future	587.17900		587.17900		588.46500	588.46500			0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future	597.67600		597.67600		598.99300	598.99300			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future	609.27900		609.27900		610.62100	610.62100			0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future	682.98000		682.98000		686.63000	686.63000			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future	695.19000		695.19000		698.91400	698.91400			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	708.68700		708.68700		712.48200	712.48200			0.00	0.00	0	0.00
ALBI	On 02/08/2018	Index Future	620.63500		620.63500		625.31000	625.31000			0.00	80,682,550.00	13	871.00
ALBI	On 01/11/2018	Index Future	631.73100		631.73100		636.49800	636.49800			0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future	643.99500		643.99500		648.85300	648.85300			0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.72760		9.72760		9.63010	9.63010		12.15	0.00	5,466,911.20	562	15,640.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.84960		9.84960		9.75090	9.75090		11.94	0.00	4,924,800.00	500	1,300.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.96910		9.96910		9.86870	9.86870		12.08	0.00	0.00	0	11,412.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.21780		10.21780		10.11500	10.11500		12.96	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.83940		9.83940		9.74100	9.74100		13.10	0.00	0.00	0	1,980.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	10.10650		10.10650		10.00570	10.00570		13.12	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	12.95980		12.95980		12.75420	12.75420		13.71	0.00	0.00	0	1,215.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.21950		13.21950		13.01040	13.01040		13.18	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future	13.47760		13.47760		13.26490	13.26490		13.65	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.02740		14.02740		13.80690	13.80690		14.12	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.99740		1.99740		1.96570	1.96570		13.37	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	2.01340		2.01340		1.98140	1.98140		13.09	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.02920		2.02920		1.99670	1.99670		13.57	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.06040		2.06040		2.02750	2.02750		14.06	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.01030		2.01030		1.98260	1.98260		12.99	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.04910		2.04910		2.02100	2.02100		13.15	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.08790		2.08790		2.05940	2.05940		13.50	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.23400		2.23400		2.20530	2.20530		15.20	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

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
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	10.78015	78.74033		10.66876	79.41607				0.00	0.00	0	9,466.00
ES33	On 01/11/2018	Bond Future	10.89168	76.35944		10.77618	77.04822				0.00	0.00	0	0.00
ES33	On 07/02/2019	Bond Future	11.01853	77.84122		10.89853	78.54320				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	10.97823	81.60328		10.86174	82.41387				0.00	0.00	0	7,957.00
ES42	On 01/11/2018	Bond Future	11.08586	78.80189		10.96508	79.62805				0.00	0.00	0	0.00
ES42	On 07/02/2019	Bond Future	11.20407	80.33087		11.07873	81.17287				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	616.32000	616.32000		621.22700	621.22700				0.00	0.00	0	472.00
GOVI	On 01/11/2018	GOVI	627.33800	627.33800		632.34100	632.34100				0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI	639.51700	639.51700		644.61600	644.61600				0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.63100	1.63100		1.60530	1.60530			15.52	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.65330	1.65330		1.62730	1.62730			14.86	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.67440	1.67440		1.64790	1.64790			14.73	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.76730	1.76730		1.74070	1.74070			15.53	0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future	134.41560	134.41560		134.41617	134.41617				0.00	0.00	0	864.00
I2025	On 01/11/2018	Bond Future	136.84379	136.84379		136.84577	136.84577				0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future	138.11540	138.11540		138.11686	138.11686				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	102.78143	102.78143		102.78114	102.78114				0.00	0.00	0	1,370.00
I2029	On 01/11/2018	Bond Future	103.58850	103.58850		103.58937	103.58937				0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future	105.62107	105.62107		105.62155	105.62155				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	106.66726	106.66726		106.66686	106.66686				0.00	0.00	0	7,981.00
I2033	On 01/11/2018	Bond Future	107.47320	107.47320		107.47399	107.47399				0.00	0.00	0	0.00
I2033	On 07/02/2019	Bond Future	109.58191	109.58191		109.58231	109.58231				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	127.74853	127.74853		127.74774	127.74774				0.00	0.00	0	8,997.00
I2038	On 01/11/2018	Bond Future	130.05614	130.05614		130.05693	130.05693				0.00	0.00	0	0.00
I2038	On 07/02/2019	Bond Future	131.01781	131.01781		131.01821	131.01821				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 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	121.05180		121.05180		121.05064	121.05064			0.00	0.00	0	10,876.00
I2046	On 01/11/2018	Bond Future	121.58953		121.58953		121.58953	121.58953			0.00	0.00	0	0.00
I2046	On 07/02/2019	Bond Future	123.97498		123.97498		123.97474	123.97474			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	126.39444		126.39444		126.39308	126.39308			0.00	0.00	0	9,567.00
I2050	On 01/11/2018	Bond Future	128.67770		128.67770		128.67770	128.67770			0.00	0.00	0	0.00
I2050	On 07/02/2019	Bond Future	129.43113		129.43113		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	258.27000		258.27000		258.37700	258.37700			0.00	20,661,600.00	8	869.00
IGOV	On 01/11/2018	Index Future	262.93700		262.93700		263.04900	263.04900			0.00	0.00	0	241.00
IGOV	On 07/02/2019	Index Future	268.09700		268.09700		268.21000	268.21000			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	0.12680		0.12680		0.12390	0.12390			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future	0.12640		0.12640		0.12330	0.12330			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future	0.12620		0.12620		0.12240	0.12240			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.12490		0.12490		0.12030	0.12030			0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future	1.57240		1.57240		1.55050	1.55050		12.94	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future	1.59690		1.59690		1.57490	1.57490		13.31	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future	1.62080		1.62080		1.59850	1.59850		13.30	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.66920		1.66920		1.64630	1.64630		13.96	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future	8.97090		8.97090		8.85380	8.85380		12.78	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future	9.07890		9.07890		8.96080	8.96080		12.87	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future	9.18510		9.18510		9.06570	9.06570		13.08	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	9.68980		9.68980		9.57030	9.57030		14.36	0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future	1.27660		1.27660		1.26380	1.26380			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future	1.28450		1.28450		1.27120	1.27120			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future	1.28930		1.28930		1.27610	1.27610			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future	1.34840		1.34840		1.33240	1.33240			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future	1.33460		1.33460		1.33410	1.33410			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future	1.34040		1.34040		1.34000	1.34000			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
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.16750		1.16750		1.17060	1.17060			0.00	0.00	0	280.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.17570		1.17570		1.17890	1.17890			0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.57580		8.57580	0.11636	8.69740	8.69740		14.45	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.79	Call	282.84720		0.02828	0.11636	639.47070	0.06395	282.847	15.50	0.20	0.00	0	50,000.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	3,294.33370		0.32943	0.11636	2,286.24910	0.22862	3,294.334	16.06	0.88	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.42110		8.42110	0.11636	8.53990	8.53990		14.87	0.00	0.00	0	283.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future	8.17	Put	1,740.34790		0.17403	0.11636	1,559.49780	0.15595	1,740.348	15.97	0.35	0.00	0	50,000.00
R186	On 02/08/2018	Bond Future			8.68060		111.99613		8.59382	112.54198		7.04	0.00	82,205,159.42	734	100,415.00
R186	On 02/08/2018	Bond Future	7.50	Call	2.59000		0.00259		5.34000	0.00534	2.590	6.11	0.00	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.25	Call	302.79000		0.30279		426.74000	0.42674	302.790	6.72	0.19	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.50	Put	1,895.95000		1.89595		1,576.79000	1.57679	1,895.950	6.95	0.64	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future			8.74427		113.99805		8.65329	114.55512		7.30	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	446.55000		0.44655		554.89000	0.55489	446.550	6.82	0.17	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	1,344.81000		1.34481		1,574.00000	1.57400	1,344.810	7.19	0.38	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,249.49000		1.24949		1,083.66000	1.08366	1,249.490	7.80	0.33	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			8.81628		110.90522		8.72075	111.47284		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			303.64049		303.64049		303.64289	303.64289			0.00	0.00	0	2,388.00
R197	On 01/11/2018	Bond Future			309.12597		309.12597		309.13170	309.13170			0.00	0.00	0	0.00
R197	On 07/02/2019	Bond Future			307.83489		307.83489		307.83947	307.83947			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			241.78749		241.78749		242.37508	242.37508			0.00	0.00	0	21,940.00
R202	On 01/11/2018	Bond Future			246.15545		246.15545		246.75638	246.75638			0.00	0.00	0	0.00
R202	On 07/02/2019	Bond Future			247.07811		247.07811		247.68975	247.68975			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 02/08/2018	Bond Future			8.05250		102.22408		7.99044	102.45606		3.98	0.00	8,177,926.40	80	33,943.00
R2023	On 01/11/2018	Bond Future			8.11065		100.12515		8.04394	100.36261		4.04	0.00	0.00	0	0.00
R2023	On 07/02/2019	Bond Future			8.18063		102.06838		8.10868	102.31018		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			9.12405		92.25246		9.02237	92.93154		9.46	0.00	10,240,023.06	111	41,092.00
R2030	On 02/08/2018	Bond Future	8.51	Call	163.78000		0.16378		256.78000	0.25678	163.780	8.85	0.11	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	780.58000		0.78058		1,052.38000	1.05238	780.580	9.35	0.35	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	561.47000		0.56147		421.20000	0.42120	561.470	10.19	0.25	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 01/11/2018	Bond Future		9.18650	93.90130		9.08102	94.59374		9.89	0.00	0.00	0	0.00
R2030	On 07/02/2019	Bond Future		9.25700	91.71419		9.14736	92.41988		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		9.29194	94.92132		9.19042	95.65784		10.17	0.00	9,681,974.64	102	32,727.00
R2032	On 01/11/2018	Bond Future		9.35760	92.46294		9.25245	93.21394		11.08	0.00	0.00	0	0.00
R2032	On 07/02/2019	Bond Future		9.43046	94.25728		9.32146	95.02254		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		9.41585	99.35410		9.30420	100.25686		11.04	0.00	0.00	0	67,160.00
R2035	On 01/11/2018	Bond Future		9.48140	96.63400		9.36600	97.55415		12.06	0.00	0.00	0	0.00
R2035	On 07/02/2019	Bond Future		9.55534	98.50938		9.43585	99.44714		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		9.49301	91.58198		9.38144	92.48872		12.15	0.00	3,022,205.34	33	56,421.00
R2037	On 01/11/2018	Bond Future		9.55400	93.21877		9.43888	94.14298		12.70	0.00	0.00	0	0.00
R2037	On 07/02/2019	Bond Future		9.62225	90.76782		9.50326	91.70977		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		6.49124	101.54401		6.41647	101.57163		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		9.57298	94.98502		9.45633	96.00488		12.78	0.00	91,375,589.24	962	23,354.00
R2040	On 01/11/2018	Bond Future		9.63393	96.68260		9.51364	97.72199		13.36	0.00	0.00	0	0.00
R2040	On 01/11/2018	Bond Future	8.50	Call	334.89000	0.33489	454.64000	0.45464	334.890	12.17	0.10	0.00	0	5,900.00
R2040	On 01/11/2018	Bond Future	9.10	Call	1,411.07000	1.41107	1,750.10000	1.75010	1,411.070	12.88	0.29	0.00	0	5,900.00
R2040	On 07/02/2019	Bond Future		9.70206	94.04830		9.57780	95.10760		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		9.61168	92.01750		9.49506	93.05406		13.50	0.00	10,489,995.00	114	34,577.00
R2044	On 01/11/2018	Bond Future		9.67073	93.66206		9.55057	94.71841		14.12	0.00	0.00	0	0.00
R2044	On 07/02/2019	Bond Future		9.73661	91.09450		9.61260	92.17100		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		9.59781	95.51190		9.47611	96.62639		13.43	0.00	10,219,773.30	107	99,707.00
R2048	On 01/11/2018	Bond Future		9.65796	92.78637		9.53254	93.92207		14.70	0.00	0.00	0	0.00
R2048	On 07/02/2019	Bond Future		9.72532	94.58710		9.59585	95.74457		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		7.45944	100.16534		7.41516	100.22460		0.94	0.00	10,717,691.38	107	21,341.00
R207	On 01/11/2018	Bond Future		7.49537	101.95567		7.44029	102.01731		0.88	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
R207	On 07/02/2019	Bond Future			7.55007		100.28934		7.47855	100.35194		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			7.71106		100.10333		7.66351	100.21384		1.94	0.00	49,350,941.69	493	30,180.00
R208	On 01/11/2018	Bond Future			7.76494		98.49310		7.71135	98.60691		1.97	0.00	0.00	0	0.00
R208	On 07/02/2019	Bond Future			7.83296		100.40455		7.77215	100.52032		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			9.41762		75.18235		9.30613	75.94370		12.22	0.00	173,821,593.20	2,312	77,404.00
R209	On 02/08/2018	Bond Future	8.46	Call	26.41000		0.02641		51.03000	0.05103	26.410	10.89	0.02	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	32.27000		0.03227		61.19000	0.06119	32.270	10.93	0.03	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	4,355.97000		4.35597		3,716.08000	3.71608	4,355.970	11.47	0.88	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	361.59000		0.36159		541.05000	0.54105	361.590	11.68	0.19	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	2,280.79000		2.28079		1,834.01000	1.83401	2,280.790	12.08	0.64	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	1,448.30000		1.44830		1,125.11000	1.12511	1,448.300	12.47	0.48	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	2,468.22000		2.46822		3,017.53000	3.01753	2,468.220	12.91	0.67	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	199.13000		0.19913		140.08000	0.14008	199.130	13.94	0.10	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	19.17000		0.01917		12.23000	0.01223	19.170	14.11	0.01	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.47611		73.37850		9.36121	74.15444		13.40	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	10.00	Put	1,307.88000		1.30788		1,104.97000	1.10497	1,307.880	14.60	0.29	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.54051		74.80244		9.42198	75.59327		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			190.06304		190.06304		190.06256	190.06256			0.00	0.00	0	2,159.00
R210	On 01/11/2018	Bond Future			190.99638		190.99638		190.99796	190.99796			0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future			194.74393		194.74393		194.74486	194.74486			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			154.99877		154.99877		154.99995	154.99995			0.00	0.00	0	4,575.00
R212	On 01/11/2018	Bond Future			157.79876		157.79876		157.80161	157.80161			0.00	0.00	0	0.00
R212	On 07/02/2019	Bond Future			158.74115		158.74115		158.74354	158.74354			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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R213	On 02/08/2018	Bond Future	9.19947		86.84808		9.10304	87.48083		9.98	0.00	264,626,099.76	3,047	33,337.00
R213	On 01/11/2018	Bond Future	9.26342		84.85424		9.16355	85.49953		10.89	0.00	0.00	0	0.00
R213	On 07/02/2019	Bond Future	9.33584		86.50103		9.23226	87.15865		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	9.55716		74.72046		9.44062	75.55434		13.10	0.00	123,288,759.00	1,650	32,085.00
R214	On 01/11/2018	Bond Future	9.61636		72.76320		9.49636	73.61296		14.34	0.00	0.00	0	0.00
R214	On 07/02/2019	Bond Future	9.68264		74.17530		9.55888	75.04138		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	9.57380		9.57380		9.42590	9.42590		12.61	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	9.70660		9.70660		9.55700	9.55700		12.68	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	9.83580		9.83580		9.68380	9.68380		12.83	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.40000		10.40000		10.24710	10.24710		13.70	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	2.76410		2.76410		2.72690	2.72690		22.04	0.00	0.00	0	3,940.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.69630		2.69630		2.66220	2.66220		19.12	0.00	0.00	0	2,500.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.63120		2.63120		2.59760	2.59760		18.13	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.57460		2.57460		2.54430	2.54430		16.62	0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.26160		1.26160		1.21790	1.21790			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.22480		1.22480		1.18260	1.18260			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.19000		1.19000		1.14920	1.14920			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.10660		1.10660		1.06920	1.06920			0.00	0.00	0	0.00

Total for Derivatives : 1,835,745,115.76 77,341 6 725 936.00

Grand Total: 1,835,745,115.76 77,341 6 725 936.00