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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 26/04/2018

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 26/04/2018	Any day expiry	12.39500	12.39500		12.49500	12.49500		16.78	0.00	1,239,500.00	100	0.00
\$ / R	On 30/04/2018	Any day expiry	12.43270	12.43270		12.49500	12.49500		13.68	0.00	0.00	0	955.00
\$ / R	On 30/04/2018	Any day expiry	11.70	Put	0.17430	0.00017	0.38150	0.00038	0.174	20.46	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	11.76	Put	0.24320	0.00024	0.59160	0.00059	0.243	19.52	0.00	0	202.00
\$ / R	On 30/04/2018	Any day expiry	11.78	Put	0.27280	0.00027	0.68470	0.00068	0.273	19.20	0.00	0	100.00
\$ / R	On 30/04/2018	Any day expiry	11.85	Put	0.41550	0.00042	1.14170	0.00114	0.415	18.10	0.01	0	288.00
\$ / R	On 30/04/2018	Any day expiry	11.87	Call	563.21070	0.56321	626.32080	0.62632	563.211	17.95	0.99	0	202.00
\$ / R	On 30/04/2018	Any day expiry	11.91	Call	523.46870	0.52347	586.76480	0.58676	523.469	17.66	0.99	0	100.00
\$ / R	On 30/04/2018	Any day expiry	11.94	Call	493.74110	0.49374	557.18680	0.55719	493.741	17.44	0.99	0	288.00
\$ / R	On 30/04/2018	Any day expiry	12.04	Put	2.78940	0.00279	4.44850	0.00445	2.789	16.70	0.03	0	240.00
\$ / R	On 30/04/2018	Any day expiry	12.10	Call	337.62580	0.33763	401.77520	0.40178	337.626	16.26	0.95	0	400.00
\$ / R	On 30/04/2018	Any day expiry	12.11	Call	328.10510	0.32811	392.26320	0.39226	328.105	16.19	0.94	0	240.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	1,367.31740	1.36732	1,305.02750	1.30503	1,367.317	27.98	1.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	0.03210	0.00003	0.03700	0.00004	0.032	54.05	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	0.08280	0.00008	0.11670	0.00012	0.083	64.89	0.00	0	500.00
\$ / R	On 02/05/2018	Any day expiry	12.43100		12.43100		12.49120	12.49120		13.95	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 02/05/2018	Any day expiry	11.50	Put	0.17990	0.00018	0.00850	0.00001	0.180	21.00	0.00	0.00	0	2,000.00
\$ / R	On 02/05/2018	Any day expiry	11.80	Call	632.52820	0.63253	691.99960	0.69200	632.528	18.69	0.99	0.00	0	2,000.00
\$ / R	On 02/05/2018	Any day expiry	12.50	Call	61.19010	0.06119	95.40910	0.09541	61.190	14.36	0.39	0.00	0	2,000.00
\$ / R	On 04/05/2018	Any day expiry			12.43530	12.43530	12.49430	12.49430		14.25	0.00	0.00	0	0.00
\$ / R	On 04/05/2018	Any day expiry	12.25	Call	227.05430	0.22705	280.15280	0.28015	227.054	15.17	0.75	0.00	0	20,000.00
\$ / R	On 04/05/2018	Any day expiry	12.40	Call	124.76500	0.12476	170.29660	0.17030	124.765	14.48	0.56	0.00	0	35,311.00
\$ / R	On 07/05/2018	Any day expiry			12.44170	12.44170	12.49900	12.49900		13.54	0.00	0.00	0	46,000.00
\$ / R	On 07/05/2018	Any day expiry	12.00	Call	453.79560	0.45380	508.28310	0.50828	453.796	15.04	0.92	0.00	0	100,000.00
\$ / R	On 07/05/2018	Any day expiry	12.10	Call	363.57710	0.36358	416.53430	0.41653	363.577	14.70	0.87	0.00	0	100,000.00
\$ / R	On 09/05/2018	Any day expiry			12.44480	12.44480	12.50230	12.50230		13.78	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	333.46280	0.33346	295.21530	0.29522	333.463	14.63	0.80	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	1,415.72540	1.41573	1,358.58350	1.35858	1,415.725	21.02	1.00	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	0.00000	0.00000	0.11980	0.00012	0.000	22.84	0.00	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			12.44790	12.44790	12.50580	12.50580		13.86	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			12.45260	12.45260	12.51120	12.51120		13.46	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	351.71600	0.35172	312.37270	0.31237	351.716	14.44	0.76	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	2,047.54900	2.04755	1,989.07040	1.98907	2,047.549	21.81	1.00	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	0.13350	0.00013	0.13180	0.00013	0.133	32.26	0.00	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			12.45410	12.45410	12.51290	12.51290		13.48	0.00	0.00	0	0.00
\$ / R	On 15/05/2018	Any day expiry	10.90	Put	0.18830	0.00019	0.21770	0.00022	0.188	19.39	0.00	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	11.70	Put	3.55390	0.00355	3.11190	0.00311	3.554	13.92	0.02	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	12.20	Call	308.85420	0.30885	356.57630	0.35658	308.854	13.23	0.76	0.00	0	1,000.00
\$ / R	On 18/05/2018	Any day expiry			12.45880	12.45880	12.51820	12.51820		13.51	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry	12.00	Put	20.74110	0.02074	14.84360	0.01484	20.741	12.61	0.11	0.00	0	51,000.00
\$ / R	On 21/05/2018	Any day expiry			12.46350	12.46350	12.52350	12.52350		13.25	0.00	0.00	0	46,000.00
\$ / R	On 21/05/2018	Any day expiry	11.95	Call	529.47420	0.52947	586.89320	0.58689	529.474	11.99	0.91	0.00	0	30,000.00
\$ / R	On 22/05/2018	Any day expiry			12.46500	12.46500	12.52530	12.52530		13.27	0.00	6,496,256.00	520	34,600.00
\$ / R	On 22/05/2018	Any day expiry	12.00	Call	489.13460	0.48913	545.22100	0.54522	489.135	12.24	0.88	0.00	0	30,000.00
\$ / R	On 25/05/2018	Any day expiry			12.46970	12.46970	12.53060	12.53060		13.31	0.00	0.00	0	0.00
\$ / R	On 25/05/2018	Any day expiry	12.37	Call	237.80500	0.23781	279.13870	0.27914	237.805	13.15	0.59	0.00	0	30,000.00
\$ / R	On 29/05/2018	Any day expiry			12.47590	12.47590	12.53770	12.53770		13.23	0.00	0.00	0	0.00
\$ / R	On 29/05/2018	Any day expiry	12.45	Call	209.75070	0.20975	246.72300	0.24672	209.751	13.15	0.53	0.00	0	40,000.00
\$ / R	On 29/05/2018	Any day expiry	12.46	Call	204.91320	0.20491	241.39300	0.24139	204.913	13.16	0.52	0.00	0	30,000.00
\$ / R	On 31/05/2018	Any day expiry			12.47900	12.47900	12.54120	12.54120		13.26	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,327.75720	1.32776	1,268.12810	1.26813	1,327.757	16.74	0.97	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	0.38260	0.00038	0.47980	0.00048	0.383	22.89	0.00	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	0.38550	0.00039	0.49880	0.00050	0.385	25.75	0.00	0.00	0	500.00
\$ / R	On 08/06/2018	Any day expiry			12.49150	12.49150	12.55420	12.55420		13.28	0.00	0.00	0	1,746.00
\$ / R	On 08/06/2018	Any day expiry	12.80	Call	121.01930	0.12102	142.79990	0.14280	121.019	14.15	0.32	0.00	0	1,746.00
\$ / R	On 18/06/2018	Foreign Exchange Future			12.50740	12.50740	12.57050	12.57050		13.18	0.00	461,998,341.20	36,938	1,137,414.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	2.30580	0.00231	1.81980	0.00182	2.306	14.58	0.01	0.00	0	60,750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	4.39320	0.00439	3.42930	0.00343	4.393	13.98	0.02	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.35	Call	1,164.71730	1.16472	1,226.13270	1.22613	1,164.717	13.60	0.97	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.45	Call	1,067.70570	1.06771	1,128.54250	1.12854	1,067.706	13.38	0.96	0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	12.19180	0.01219	9.57720	0.00958	12.192	13.27	0.05	0.00	0	40,216.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.60	Put	16.95180	0.01695	13.48620	0.01349	16.952	13.05	0.06	0.00	0	12,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.70	Call	830.75540	0.83076	889.30550	0.88931	830.755	12.82	0.92	0.00	0	30.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	27.31660	0.02732	22.12270	0.02212	27.317	12.71	0.09	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.77	Put	29.06320	0.02906	23.59150	0.02359	29.063	12.67	0.10	0.00	0	76,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.80	Put	31.87140	0.03187	25.95830	0.02596	31.871	12.60	0.11	0.00	0	5,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.90	Put	43.05750	0.04306	35.45540	0.03546	43.058	12.38	0.14	0.00	0	9,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Call	569.47640	0.56948	622.33370	0.62233	569.476	12.51	0.81	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	62.07640	0.06208	51.83370	0.05183	62.076	12.51	0.19	0.00	0	29,050.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.06	Put	76.05070	0.07605	64.01110	0.06401	76.051	12.59	0.22	0.00	0	150.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	92.10370	0.09210	78.12310	0.07812	92.104	12.67	0.25	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	97.93640	0.09794	83.27800	0.08328	97.936	12.70	0.26	0.00	0	155,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Call	458.34420	0.45834	506.44250	0.50644	458.344	12.71	0.73	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	100.94420	0.10094	85.94250	0.08594	100.944	12.71	0.27	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.23	Call	404.67430	0.40467	449.90820	0.44991	404.674	12.82	0.69	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Call	391.89630	0.39190	436.38560	0.43639	391.896	12.85	0.67	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	134.49630	0.13450	115.88560	0.11589	134.496	12.85	0.33	0.00	0	12,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Call	361.08890	0.36109	403.67940	0.40368	361.089	12.91	0.64	0.00	0	4,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	153.68890	0.15369	133.17940	0.13318	153.689	12.91	0.36	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	196.99870	0.19700	172.56400	0.17256	196.999	13.05	0.42	13,149,576.30	2,500	15,103.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.45	Call	278.51640	0.27852	315.18440	0.31518	278.516	13.11	0.55	0.00	0	150.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	254.25780	0.25426	288.92070	0.28892	254.258	13.18	0.51	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	246.85780	0.24686	218.42070	0.21842	246.858	13.18	0.49	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	404.84120	0.40484	365.86140	0.36586	404.841	13.86	0.63	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	562.11080	0.56211	516.81080	0.51681	562.111	14.44	0.73	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	101.50830	0.10151	118.26490	0.11826	101.508	14.55	0.25	0.00	0	15,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	594.10830	0.59411	547.76490	0.54776	594.108	14.55	0.75	0.00	0	21,728.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	634.89450	0.63489	587.31740	0.58732	634.894	14.68	0.77	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	735.88960	0.73589	685.75630	0.68576	735.890	15.00	0.81	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	761.65990	0.76166	711.06360	0.71106	761.660	15.08	0.82	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	849.20410	0.84920	796.74020	0.79674	849.204	15.31	0.85	0.00	0	25,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	51.22760	0.05123	61.02750	0.06103	51.228	15.43	0.14	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	993.71180	0.99371	938.77700	0.93878	993.712	15.69	0.88	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,012.09820	1.01210	956.89590	0.95690	1,012.098	15.74	0.89	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,030.54890	1.03055	975.08640	0.97509	1,030.549	15.79	0.89	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,161.28360	1.16128	1,104.21550	1.10422	1,161.284	16.12	0.92	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,265.64000	1.26564	1,207.54490	1.20754	1,265.640	16.38	0.93	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,313.23780	1.31324	1,254.96050	1.25496	1,313.238	16.46	0.94	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,322.78730	1.32279	1,264.40960	1.26441	1,322.787	16.48	0.94	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,341.91490	1.34191	1,283.34110	1.28334	1,341.915	16.51	0.94	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,351.49250	1.35149	1,292.82370	1.29282	1,351.493	16.52	0.94	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,409.14070	1.40914	1,349.93680	1.34994	1,409.141	16.62	0.95	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Call	13.24150	0.01324	16.37210	0.01637	13.242	16.78	0.04	0.00	0	30,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,505.84150	1.50584	1,445.87210	1.44587	1,505.841	16.78	0.96	0.00	0	500.00

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\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	1,603.19140	1.60319	1,542.59480	1.54259	1,603.191	16.94	0.97	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	1,750.16950	1.75017	1,688.84420	1.68884	1,750.170	17.18	0.98	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	4.04270	0.00404	4.95310	0.00495	4.043	17.63	0.01	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	2.70640	0.00271	3.28950	0.00329	2.706	17.92	0.01	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	2.16820	0.00217	2.62110	0.00262	2.168	18.08	0.01	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	1.40810	0.00141	1.50640	0.00151	1.408	19.00	0.01	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	1.40400	0.00140	1.49930	0.00150	1.404	19.17	0.01	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	1.39510	0.00140	1.48270	0.00148	1.395	19.63	0.00	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	1.38900	0.00139	1.46950	0.00147	1.389	20.08	0.00	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	1.38460	0.00138	1.45450	0.00145	1.385	20.82	0.00	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	1.38470	0.00138	1.44940	0.00145	1.385	21.21	0.00	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	1.38520	0.00139	1.44790	0.00145	1.385	21.38	0.00	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	1.40170	0.00140	1.44750	0.00145	1.402	22.86	0.00	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	1.45570	0.00146	1.48150	0.00148	1.456	24.95	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	1.12780	0.00113	1.27540	0.00128	1.128	25.46	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	1.05970	0.00106	1.19880	0.00120	1.060	25.46	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.89680	0.00090	1.01530	0.00102	0.897	25.46	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.84210	0.00084	0.95360	0.00095	0.842	25.46	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.63960	0.00064	0.72520	0.00073	0.640	25.46	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.35720	0.00036	0.40600	0.00041	0.357	25.46	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.29970	0.00030	0.34090	0.00034	0.300	25.46	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.18800	0.00019	0.21410	0.00021	0.188	25.46	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.12810	0.00013	0.14610	0.00015	0.128	25.46	0.00	0.00	0	7,028.00
\$ / R	On 20/06/2018	Any day expiry			12.51050	12.51050	12.57370	12.57370		13.22	0.00	0.00	0	9,546.00
\$ / R	On 29/06/2018	Any day expiry			12.52470	12.52470	12.58840	12.58840		13.24	0.00	9,981,270.00	800	1,790.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,307.26560	1.30727	1,249.83060	1.24983	1,307.266	16.37	0.92	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	2.22330	0.00222	2.14520	0.00215	2.223	20.84	0.01	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	2.09350	0.00209	2.00000	0.00200	2.093	23.17	0.01	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.52950	12.52950	12.59300	12.59300		13.28	0.00	0.00	0	100.00
\$ / R	On 06/07/2018	Any day expiry			12.53570	12.53570	12.59930	12.59930		13.31	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	102.44000	0.10244	87.77330	0.08777	102.440	12.70	0.24	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	55.10170	0.05510	63.66540	0.06367	55.102	15.87	0.13	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	44.72130	0.04472	51.89190	0.05189	44.721	16.16	0.11	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.55740	12.55740	12.62110	12.62110		13.28	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.56360	12.56360	12.62740	12.62740		13.24	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	1,908.75730	1.90876	1,849.34720	1.84935	1,908.757	16.99	0.95	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	3.71460	0.00371	3.90010	0.00390	3.715	20.02	0.01	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.56520	12.56520	12.62890	12.62890		13.25	0.00	0.00	0	70.00
\$ / R	On 27/07/2018	Any day expiry			12.56830	12.56830	12.63200	12.63200		13.27	0.00	0.00	0	1,345.00
\$ / R	On 31/07/2018	Any day expiry			12.57450	12.57450	12.63830	12.63830		13.23	0.00	0.00	0	2,515.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,295.33360	1.29533	1,240.47310	1.24047	1,295.334	16.03	0.86	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	4.82920	0.00483	5.30520	0.00531	4.829	19.31	0.01	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	2.77190	0.00277	2.95380	0.00295	2.772	20.16	0.01	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.58540	12.58540	12.64920	12.64920		13.35	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	225.96920	0.22597	203.54740	0.20355	225.969	12.98	0.37	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,348.06950	1.34807	1,293.24570	1.29325	1,348.070	16.11	0.86	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	3.82200	0.00382	3.92620	0.00393	3.822	19.56	0.01	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.59470	12.59470	12.65860	12.65860		13.34	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.62260	12.62260	12.68670	12.68670		13.39	0.00	0.00	0	2,879.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,289.83410	1.28983	1,236.74600	1.23675	1,289.834	15.87	0.82	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	6.86390	0.00686	7.70350	0.00770	6.864	18.26	0.01	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	3.05020	0.00305	3.33190	0.00333	3.050	18.38	0.01	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			12.64890	12.64890	12.71320	12.71320		13.46	0.00	673,136,511.30	53,217	85,122.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	44.32250	0.04432	39.09010	0.03909	44.323	12.13	0.10	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	46.77670	0.04678	41.28340	0.04128	46.777	12.15	0.10	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	60.62410	0.06062	53.70600	0.05371	60.624	12.24	0.12	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	86.82610	0.08683	77.37890	0.07738	86.826	12.37	0.16	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	108.31480	0.10831	96.92550	0.09693	108.315	12.45	0.19	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	120.35790	0.12036	107.92610	0.10793	120.358	12.50	0.21	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	147.16960	0.14717	132.52120	0.13252	147.170	12.58	0.24	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Put	234.43370	0.23443	213.17730	0.21318	234.434	12.92	0.33	41,777,952.40	10,000	10,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	633.33370	0.63333	676.37730	0.67638	633.334	12.92	0.67	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	254.95880	0.25496	232.45540	0.23246	254.959	12.99	0.35	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	289.92990	0.28993	0.00000	0.00000	289.930	13.09	0.38	288,383,899.20	60,000	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	496.15590	0.49616	532.92680	0.53293	496.156	13.25	0.57	0.00	0	4,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	347.25590	0.34726	319.72680	0.31973	347.256	13.25	0.43	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	404.81730	0.40482	374.54880	0.37455	404.817	13.40	0.47	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	426.90650	0.42691	395.65490	0.39565	426.907	13.46	0.48	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.68	Put	444.50580	0.44451	411.88700	0.41189	444.506	13.52	0.49	0.00	0	250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	378.18380	0.37818	407.32480	0.40732	378.184	13.70	0.47	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	367.08380	0.36708	395.54420	0.39554	367.084	13.76	0.46	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	550.37030	0.55037	513.41420	0.51341	550.370	13.86	0.55	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	246.19150	0.24619	266.60110	0.26660	246.192	14.56	0.34	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	234.20560	0.23421	253.75270	0.25375	234.206	14.66	0.32	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	835.30560	0.83531	790.55270	0.79055	835.306	14.66	0.68	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	222.81930	0.22282	241.53250	0.24153	222.819	14.76	0.31	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	182.35540	0.18236	198.14860	0.19815	182.355	15.15	0.26	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	157.10840	0.15711	170.93340	0.17093	157.108	15.44	0.23	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	10.32040	0.01032	11.54570	0.01155	10.320	17.71	0.02	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	9.22520	0.00923	10.29300	0.01029	9.225	17.69	0.02	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	7.84400	0.00784	8.71550	0.00872	7.844	17.68	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	6.12490	0.00612	6.75660	0.00676	6.125	17.65	0.01	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.66600	12.66600	12.73040	12.73040		13.48	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,285.77880	1.28578	1,233.75530	1.23376	1,285.779	15.70	0.78	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	9.13680	0.00914	9.24400	0.00924	9.137	17.73	0.02	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	3.97320	0.00397	3.68490	0.00368	3.973	17.72	0.01	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.70780	12.70780	12.77250	12.77250		13.55	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.71400	12.71400	12.77870	12.77870		13.53	0.00	0.00	0	225.00

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 31/10/2018	Any day expiry			12.71710	12.71710		12.78190	12.78190		13.54	0.00	0.00	0	1,643.00
\$ / R	13.80	Put	On 31/10/2018	Any day expiry	1,281.96550	1.28197		1,231.23600	1.23124	1,281.966	15.53	0.75	0.00	0	1,000.00		
\$ / R	16.47	Call	On 31/10/2018	Any day expiry	22.97020	0.02297		23.86320	0.02386	22.970	19.14	0.03	0.00	0	500.00		
\$ / R	17.02	Call	On 31/10/2018	Any day expiry	12.47210	0.01247		13.73250	0.01373	12.472	19.18	0.02	0.00	0	500.00		
\$ / R			On 05/11/2018	Any day expiry	12.72480	12.72480		12.78950	12.78950		13.54	0.00	0.00	0	0.00		
\$ / R	11.90	Put	On 05/11/2018	Any day expiry	151.68710	0.15169		138.29550	0.13830	151.687	12.57	0.22	0.00	0	1,880.00		
\$ / R	13.86	Put	On 05/11/2018	Any day expiry	1,331.82760	1.33183		1,280.74010	1.28074	1,331.828	15.61	0.76	0.00	0	1,880.00		
\$ / R	16.81	Call	On 05/11/2018	Any day expiry	17.73580	0.01774		19.57920	0.01958	17.736	19.23	0.03	0.00	0	1,880.00		
\$ / R			On 13/11/2018	Any day expiry	12.73700	12.73700		12.80180	12.80180		13.63	0.00	0.00	0	70.00		
\$ / R			On 16/11/2018	Any day expiry	12.74160	12.74160		12.80640	12.80640		13.64	0.00	0.00	0	0.00		
\$ / R	10.83	Put	On 16/11/2018	Any day expiry	24.05270	0.02405		21.47960	0.02148	24.053	13.20	0.04	0.00	0	51,000.00		
\$ / R	11.67	Put	On 16/11/2018	Any day expiry	104.47210	0.10447		94.88500	0.09489	104.472	12.43	0.16	0.00	0	51,000.00		
\$ / R	13.22	Call	On 16/11/2018	Any day expiry	352.58330	0.35258		376.10690	0.37611	352.583	14.46	0.39	0.00	0	51,000.00		
\$ / R			On 30/11/2018	Any day expiry	12.76290	12.76290		12.82780	12.82780		13.65	0.00	0.00	0	1,212.00		
\$ / R	13.80	Put	On 30/11/2018	Any day expiry	1,280.80010	1.28080		1,232.43590	1.23244	1,280.800	15.43	0.72	0.00	0	1,000.00		
\$ / R	16.70	Call	On 30/11/2018	Any day expiry	31.63970	0.03164		35.01020	0.03501	31.640	19.39	0.04	0.00	0	500.00		
\$ / R	17.31	Call	On 30/11/2018	Any day expiry	17.24790	0.01725		19.26100	0.01926	17.248	19.39	0.03	0.00	0	500.00		
\$ / R			On 11/12/2018	Any day expiry	12.77970	12.77970		12.84470	12.84470		13.72	0.00	0.00	0	0.00		
\$ / R	13.65	Put	On 11/12/2018	Any day expiry	1,159.78600	1.15979		1,113.81540	1.11382	1,159.786	15.14	0.69	0.00	0	20,000.00		
\$ / R	15.69	Call	On 11/12/2018	Any day expiry	66.82480	0.06682		71.80770	0.07181	66.825	17.94	0.08	0.00	0	20,000.00		
\$ / R			On 14/12/2018	Foreign Exchange Future	12.78420	12.78420		12.84930	12.84930		13.73	0.00	15,814,055.40	1,237	23,476.00		
\$ / R	11.64	Put	On 14/12/2018	Foreign Exchange Future	112.07610	0.11208		103.09210	0.10309	112.076	12.46	0.16	0.00	0	2,764.00		
\$ / R	12.50	Put	On 14/12/2018	Foreign Exchange Future	405.41100	0.40541		379.65880	0.37966	405.411	13.33	0.40	0.00	0	50.00		
\$ / R	12.50	Call	On 14/12/2018	Foreign Exchange Future	689.61100	0.68961		728.95880	0.72896	689.611	13.33	0.60	0.00	0	150.00		
\$ / R	13.00	Call	On 14/12/2018	Foreign Exchange Future	474.71820	0.47472		503.89430	0.50389	474.718	14.06	0.46	0.00	0	6,000.00		
\$ / R	13.20	Call	On 14/12/2018	Foreign Exchange Future	409.32130	0.40932		435.12050	0.43512	409.321	14.39	0.41	0.00	0	7,100.00		
\$ / R	13.80	Call	On 14/12/2018	Foreign Exchange Future	264.53940	0.26454		282.00200	0.28200	264.539	15.39	0.29	0.00	0	2,764.00		
\$ / R	14.89	Call	On 14/12/2018	Foreign Exchange Future	118.92270	0.11892		127.77800	0.12778	118.923	16.87	0.14	0.00	0	1,000.00		
\$ / R	15.00	Call	On 14/12/2018	Foreign Exchange Future	109.80030	0.10980		118.01590	0.11802	109.800	17.01	0.13	0.00	0	1,000.00		
\$ / R	15.95	Call	On 14/12/2018	Foreign Exchange Future	59.19180	0.05919		63.60430	0.06360	59.192	18.34	0.07	0.00	0	2,000.00		
\$ / R			On 31/12/2018	Any day expiry	12.81020	12.81020		12.87530	12.87530		13.69	0.00	0.00	0	0.00		
\$ / R	13.80	Put	On 31/12/2018	Any day expiry	1,278.41250	1.27841		1,231.70940	1.23171	1,278.413	15.31	0.70	0.00	0	1,000.00		
\$ / R	16.93	Call	On 31/12/2018	Any day expiry	37.81560	0.03782		41.43210	0.04143	37.816	19.29	0.05	0.00	0	500.00		
\$ / R	17.58	Call	On 31/12/2018	Any day expiry	20.96960	0.02097		23.15920	0.02316	20.970	19.29	0.03	0.00	0	500.00		
\$ / R			On 31/01/2019	Any day expiry	12.85740	12.85740		12.79610	12.79610		13.77	0.00	15,675,222.50	1,225	1,225.00		
\$ / R			On 13/02/2019	Any day expiry	12.87690	12.87690		12.94240	12.94240		13.84	0.00	0.00	0	70.00		
\$ / R			On 28/02/2019	Any day expiry	12.89920	12.89920		12.83800	12.83800		13.84	0.00	15,726,550.00	1,225	1,225.00		
\$ / R			On 18/03/2019	Foreign Exchange Future	12.92590	12.92590		12.99200	12.99200		13.89	0.00	15,834,227.50	1,225	3,498.00		
\$ / R	10.33	Put	On 18/03/2019	Foreign Exchange Future	11.11180	0.01111		10.33010	0.01033	11.112	11.88	0.02	0.00	0	1,000.00		
\$ / R	11.74	Put	On 18/03/2019	Foreign Exchange Future	176.88700	0.17689		166.10380	0.16610	176.887	12.70	0.19	0.00	0	1,000.00		
\$ / R	12.06	Put	On 18/03/2019	Foreign Exchange Future	269.80420	0.26980		254.53340	0.25453	269.804	12.90	0.26	0.00	0	4,145.00		
\$ / R	12.76	Put	On 18/03/2019	Foreign Exchange Future	580.56370	0.58056		552.40110	0.55240	580.564	13.64	0.43	0.00	0	250.00		
\$ / R	13.45	Call	On 18/03/2019	Foreign Exchange Future	492.88660	0.49289		519.85590	0.51986	492.887	14.59	0.41	0.00	0	4,145.00		
\$ / R	14.48	Call	On 18/03/2019	Foreign Exchange Future	272.17250	0.27217		288.42750	0.28843	272.173	16.04	0.25	0.00	0	1,000.00		

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Call	178.19770	0.17820	189.18890	0.18919	178.198	16.81	0.17	0.00	0	1,000.00
\$ / R	On 27/03/2019	Any day expiry			12.93930	12.93930	13.00560	13.00560		13.89	0.00	0.00	0	4,414.00
\$ / R	On 30/04/2019	Any day expiry			12.98990	12.98990	12.92800	12.92800		13.94	0.00	15,836,800.00	1,225	1,225.00
\$ / R	On 14/06/2019	Foreign Exchange Future			13.05900	13.05900	13.12570	13.12570		14.11	0.00	0.00	0	3,087.00
\$ / R	On 13/12/2019	Foreign Exchange Future			13.33910	13.33910	13.40450	13.40450		14.61	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	79.94050	0.07994	84.04660	0.08405	79.941	19.10	0.06	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			13.63320	13.63320	13.69830	13.69830		14.98	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			13.72060	13.72060	13.78470	13.78470		15.12	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			13.81170	13.81170	13.87480	13.87480		15.27	0.00	0.00	0	0.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			12.50740	12.50740	12.57050	12.57050		13.18	0.00	0.00	0	395.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			12.64890	12.64890	12.71320	12.71320		13.46	0.00	0.00	0	52.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			12.78420	12.78420	12.84930	12.84930		13.73	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			13.05900	13.05900	13.12570	13.12570		14.11	0.00	0.00	0	0.00
£ / R	On 30/04/2018	Any day expiry			17.33860	17.33860	17.41350	17.41350		13.87	0.00	0.00	0	9.00
£ / R	On 15/05/2018	Any day expiry			17.37650	17.37650	17.44740	17.44740		14.09	0.00	0.00	0	11.00
£ / R	On 18/06/2018	Foreign Exchange Future			17.47690	17.47690	17.55530	17.55530		14.03	0.00	14,575,734.60	834	446,812.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	384.71520	0.38472	351.41870	0.35142	384.715	14.03	0.50	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	6.47380	0.00647	7.62290	0.00762	6.474	18.44	0.02	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future			17.75010	17.75010	17.83030	17.83030		14.26	0.00	0.00	0	18,494.00
£ / R	On 14/12/2018	Foreign Exchange Future			18.01580	18.01580	18.09760	18.09760		14.50	0.00	1,981,738.00	110	6,227.00
£ / R	On 18/03/2019	Foreign Exchange Future			18.30340	18.30340	18.38780	18.38780		14.65	0.00	0.00	0	4,932.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.57180	18.57180	18.65850	18.65850		14.66	0.00	0.00	0	5,465.00
¥ / R	On 03/05/2018	Any day expiry			0.11374	0.11374	0.11436	0.11436		27.11	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.11477	0.11477	0.11542	0.11542		16.57	0.00	0.00	0	8,296.00
¥ / R	On 29/06/2018	Any day expiry			0.11503	0.11503	0.11568	0.11568		16.22	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.11684	0.11684	0.11751	0.11751		14.64	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.11894	0.11894	0.11960	0.11960		13.40	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12342	0.12342	0.12415	0.12415		12.65	0.00	0.00	0	0.00
€ / R	On 30/04/2018	Any day expiry			15.06180	15.06180	15.21310	15.21310		13.70	0.00	0.00	0	16.00
€ / R	On 23/05/2018	Any day expiry			15.12340	15.12340	15.27420	15.27420		12.26	0.00	0.00	0	41.00
€ / R	On 18/06/2018	Foreign Exchange Future			15.20280	15.20280	15.35870	15.35870		12.16	0.00	128,858,932.80	8,476	116,197.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	4.11510	0.00412	3.15640	0.00316	4.115	14.34	0.01	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	7.90820	0.00791	6.25130	0.00625	7.908	13.72	0.03	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	12.79660	0.01280	10.20160	0.01020	12.797	12.97	0.04	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	23.89080	0.02389	18.54000	0.01854	23.891	12.01	0.08	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.30	Call	929.53940	0.92954	1,079.35540	1.07936	929.539	11.83	0.92	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.40	Call	836.32430	0.83632	984.36510	0.98437	836.324	11.49	0.90	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	387.25710	0.38726	490.31330	0.49031	387.257	11.94	0.62	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	308.16350	0.30816	232.04440	0.23204	308.163	12.27	0.52	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.63	Call	138.92600	0.13893	186.30870	0.18631	138.926	13.07	0.30	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 18/06/2018	Foreign Exchange Future	16.00	Call	72.24680		0.07225		99.91820	0.09992	72.247	13.81	0.17	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,267.13170		1.26713	1,124.52950	1.12453	1,267.132	14.39	0.92	0.00	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	1.75440		0.00175	1.97160	0.00197	1.754	20.22	0.00	0.00	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	0.56590		0.00057	0.90620	0.00091	0.566	25.96	0.00	0.00	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.48720		15.48720	15.64680	15.64680		12.51	0.00	0.00	0.00	0	57,482.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	15.99950		0.01600	14.42140	0.01442	16.000	12.18	0.03	0.00	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	58.99270		0.05899	41.89140	0.04189	58.993	11.11	0.11	0.00	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	715.09240		0.71509	614.02260	0.61402	715.092	13.08	0.60	0.00	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	156.02600		0.15603	183.70480	0.18370	156.026	14.49	0.21	0.00	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	15.54890		0.01555	17.28470	0.01728	15.549	18.29	0.02	0.00	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.76980		15.76980	15.93270	15.93270		12.72	0.00	0.00	0.00	0	7,625.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.08460		16.08460	16.25130	16.25130		12.91	0.00	0.00	0.00	0	4,686.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.34900		16.34900	16.51700	16.51700		13.17	0.00	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap			93.47000		93.47000	93.77000	93.77000				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			90.38000		90.38000	90.70000	90.70000				0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			89.05000		89.05000	89.40000	89.40000				0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			91.16000		91.16000	91.54000	91.54000				0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			94.91000		94.91000	95.32000	95.32000				0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			93.42000		93.42000	93.86000	93.86000				0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			95.44000		95.44000	95.90000	95.90000				0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			99.15000		99.15000	99.61000	99.61000				0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			99.45000		99.45000	99.92000	99.92000				0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			94.60000		94.60000	95.08000	95.08000				0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap			100.06000		100.06000	100.54000	100.54000				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			100.03000		100.03000	100.03000	100.03000				0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap			100.45000		100.45000	100.46000	100.46000				0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap			99.43000		99.43000	99.44000	99.44000				0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap			100.06000		100.06000	100.07000	100.07000				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			98.50000		98.50000	98.50000	98.50000				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.83000		98.83000	98.84000	98.84000				0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.18000		99.18000	99.18000	99.18000				0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.51000		99.51000	99.52000	99.52000				0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			99.85000		99.85000	99.87000	99.87000				0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap			100.73000		100.73000	100.76000	100.76000				0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap			98.41000		98.41000	98.44000	98.44000				0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap			100.21000		100.21000	100.26000	100.26000				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			95.68000		95.68000	95.75000	95.75000				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			94.84000		94.84000	94.93000	94.93000				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 15/06/2021	Interest Rate Swap	93.98000	93.98000	93.98000	94.08000	94.08000				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	94.08000	94.08000	94.08000	94.20000	94.20000				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.23000	96.23000	96.23000	96.36000	96.36000				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.32000	96.32000	96.32000	96.46000	96.46000				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.45000	97.45000	97.45000	97.61000	97.61000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	99.61000	99.61000	99.61000	99.79000	99.79000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	100.82000	100.82000	100.82000	101.01000	101.01000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	95.85000	95.85000	95.85000	96.06000	96.06000				0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap	100.13000	100.13000	100.13000	100.36000	100.36000				0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	584.29700	584.29700	584.29700	582.36600	582.36600				0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future	594.78500	594.78500	594.78500	592.81900	592.81900				0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future	605.58800	605.58800	605.58800	603.59100	603.59100				0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future	617.56000	617.56000	617.56000	615.53400	615.53400				0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	688.26600	688.26600	688.26600	685.09100	685.09100				0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future	700.62100	700.62100	700.62100	697.38900	697.38900				0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future	713.34600	713.34600	713.34600	710.06000	710.06000				0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	727.44800	727.44800	727.44800	724.11000	724.11000				0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	629.61800	629.61800	629.61800	625.70400	625.70400				0.00	686,283,620.00	109	123.00
ALBI	On 02/08/2018	Index Future	640.92000	640.92000	640.92000	636.93500	636.93500				0.00	698,602,800.00	109	879.00
ALBI	On 01/11/2018	Index Future	652.56100	652.56100	652.56100	648.50800	648.50800				0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future	665.46100	665.46100	665.46100	661.34000	661.34000				0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.45340	9.45340	9.45340	9.50720	9.50720			11.21	0.00	94,534.00	10	13,777.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.56660	9.56660	9.56660	9.62170	9.62170			11.44	0.00	0.00	0	850.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.67760	9.67760	9.67760	9.73390	9.73390			11.95	0.00	0.00	0	11,312.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	9.90780	9.90780	9.90780	9.96570	9.96570			12.36	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.72930	9.72930	9.72930	9.77080	9.77080			12.42	0.00	0.00	0	1,500.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	9.98050	9.98050	9.98050	10.02390	10.02390			12.68	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	12.71610	12.71610	12.71610	12.82700	12.82700			11.42	0.00	0.00	0	1,215.00
CHF / R	On 17/09/2018	Foreign Exchange Future	12.96560	12.96560	12.96560	13.07990	13.07990			11.81	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future	13.21420	13.21420	13.21420	13.32960	13.32960			12.29	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	13.71530	13.71530	13.71530	13.83330	13.83330			12.82	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.97230	1.97230	1.97230	1.98260	1.98260			11.83	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.98700	1.98700	1.98700	1.99740	1.99740			12.44	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.00120	2.00120	2.00120	2.01210	2.01210			12.70	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.03030	2.03030	2.03030	2.04240	2.04240			13.39	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.04510	2.04510	2.04510	2.06460	2.06460			12.94	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
DKK / R	On 17/09/2018	Foreign Exchange Future		2.08380	2.08380		2.10390	2.10390		13.31	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future		2.12350	2.12350		2.14320	2.14320		13.35	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.27100	2.27100		2.29250	2.29250		14.18	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future		10.27994	79.84145		10.36109	79.32271			0.00	0.00	0	0.00
ES33	On 02/08/2018	Bond Future		10.36972	81.27450		10.45363	80.74641			0.00	0.00	0	9,466.00
ES33	On 01/11/2018	Bond Future		10.46319	78.96175		10.54990	78.42465			0.00	0.00	0	0.00
ES33	On 07/02/2019	Bond Future		10.56879	80.52241		10.65857	79.97610			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 03/05/2018	Bond Future		10.44475	83.29853		10.53588	82.62134			0.00	0.00	0	3,000.00
ES42	On 02/08/2018	Bond Future		10.53101	84.79365		10.62513	84.10434			0.00	0.00	0	7,957.00
ES42	On 01/11/2018	Bond Future		10.61972	82.07364		10.71695	81.37236			0.00	0.00	0	0.00
ES42	On 07/02/2019	Bond Future		10.71643	83.69564		10.81697	82.98199			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 03/05/2018	GOVI		626.26300	626.26300		622.61500	622.61500			0.00	0.00	0	145.00
GOVI	On 02/08/2018	GOVI		637.50500	637.50500		633.79100	633.79100			0.00	0.00	0	458.00
GOVI	On 01/11/2018	GOVI		649.08400	649.08400		645.30700	645.30700			0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI		661.91600	661.91600		658.07500	658.07500			0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future		1.59570	1.59570		1.60360	1.60360		13.26	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.61650	1.61650		1.62440	1.62440		13.22	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.63590	1.63590		1.64390	1.64390		13.82	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.72840	1.72840		1.73630	1.73630		14.71	0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future		133.78598	133.78598		133.10496	133.10496			0.00	66,892,990.00	500	941.00
I2025	On 02/08/2018	Bond Future		134.84936	134.84936		134.15612	134.15612			0.00	67,424,680.00	500	864.00
I2025	On 01/11/2018	Bond Future		137.32437	137.32437		136.61895	136.61895			0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future		138.67422	138.67422		137.95737	137.95737			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

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
I2029	On 03/05/2018	Bond Future		100.60727	100.60727		100.59496	100.59496			0.00	0.00	0	0.00
I2029	On 02/08/2018	Bond Future		102.44425	102.44425		102.43185	102.43185			0.00	0.00	0	1,370.00
I2029	On 01/11/2018	Bond Future		103.27484	103.27484		103.26264	103.26264			0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future		105.35316	105.35316		105.34288	105.34288			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 03/05/2018	Bond Future		104.80617	104.80617		105.12624	105.12624			0.00	0.00	0	6,055.00
I2033	On 02/08/2018	Bond Future		106.71985	106.71985		107.04598	107.04598			0.00	0.00	0	1,515.00
I2033	On 01/11/2018	Bond Future		107.55738	107.55738		107.88992	107.88992			0.00	0.00	0	0.00
I2033	On 07/02/2019	Bond Future		109.72183	109.72183		110.06319	110.06319			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 03/05/2018	Bond Future		127.94197	127.94197		127.92621	127.92621			0.00	127,941,970.00	1,000	5,837.00
I2038	On 02/08/2018	Bond Future		128.72622	128.72622		128.71025	128.71025			0.00	128,726,220.00	1,000	9,180.00
I2038	On 01/11/2018	Bond Future		131.08884	131.08884		131.07323	131.07323			0.00	0.00	0	0.00
I2038	On 07/02/2019	Bond Future		132.13651	132.13651		132.12326	132.12326			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 03/05/2018	Bond Future		120.81132	120.81132		120.79588	120.79588			0.00	0.00	0	1,258.00
I2046	On 02/08/2018	Bond Future		123.01725	123.01725		123.00176	123.00176			0.00	0.00	0	10,917.00
I2046	On 01/11/2018	Bond Future		123.62568	123.62568		123.61059	123.61059			0.00	0.00	0	0.00
I2046	On 07/02/2019	Bond Future		126.11339	126.11339		126.10061	126.10061			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 03/05/2018	Bond Future		128.66106	128.66106		128.92374	128.92374			0.00	0.00	0	7,093.00
I2050	On 02/08/2018	Bond Future		129.28204	129.28204		129.54989	129.54989			0.00	0.00	0	9,775.00
I2050	On 01/11/2018	Bond Future		131.65511	131.65511		131.92811	131.92811			0.00	0.00	0	0.00
I2050	On 07/02/2019	Bond Future		132.53227	132.53227		132.81404	132.81404			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 03/05/2018	Index Future		254.88900	254.88900		254.82900	254.82900			0.00	12,744,450.00	5	694.00
IGOV	On 02/08/2018	Index Future		259.54500	259.54500		259.48300	259.48300			0.00	12,977,250.00	5	827.00
IGOV	On 01/11/2018	Index Future		264.30800	264.30800		264.24600	264.24600			0.00	0.00	0	241.00
IGOV	On 07/02/2019	Index Future		269.62700	269.62700		269.56900	269.56900			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		0.12360	0.12360		0.12470	0.12470			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future		0.12280	0.12280		0.12360	0.12360			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future		0.12230	0.12230		0.12350	0.12350			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
KES / R	On 14/06/2019	Foreign Exchange Future			0.12120		0.12120		0.11950	0.11950			0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.57030		1.57030		1.57950	1.57950		12.91	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.59390		1.59390		1.60330	1.60330		13.43	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future			1.61680		1.61680		1.62630	1.62630		13.27	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.66220		1.66220		1.67190	1.67190		13.11	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			8.84010		8.84010		8.87840	8.87840		11.83	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			8.94170		8.94170		8.98080	8.98080		12.12	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			9.04200		9.04200		9.08150	9.08150		12.63	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.55010		9.55010		9.58920	9.58920		13.44	0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.27530		1.27530		1.27640	1.27640			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.28340		1.28340		1.28450	1.28450			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.29130		1.29130		1.29240	1.29240			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.35530		1.35530		1.35630	1.35630			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.39730		1.39730		1.39650	1.39650			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.40330		1.40330		1.40250	1.40250			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.21550		1.21550		1.22180	1.22180			0.00	121,550.00	100	20.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.22440		1.22440		1.23080	1.23080			0.00	0.00	0	0.00
R / ¥	On 03/05/2018	Any day expiry			8.79230		8.79230	0.11369	8.74440	8.74440		12.11	0.00	0.00	0	0.00
R / ¥	On 03/05/2018	Any day expiry	8.94	Call	188.33440	0.01883	0.11369	148.80940	0.01488	188.334	14.07	0.20	0.00	0.00	0	100,000.00
R / ¥	On 29/06/2018	Any day expiry			8.69340		8.69340	0.11369	8.64480	8.64480		13.56	0.00	0.00	0	0.00
R / ¥	On 29/06/2018	Any day expiry	8.34	Put	815.78070	0.08158	0.11369	945.45840	0.09455	815.781	15.00	0.24	0.00	0.00	0	110,000.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.71270		8.71270	0.11369	8.66370	8.66370		13.27	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	2,736.53940	0.27365	0.11369	3,065.92580	0.30659	2,736.539	12.75	0.65	0.00	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.55830		8.55830	0.11369	8.51000	8.51000		15.01	0.00	0.00	0	283.00
R186	On 03/05/2018	Bond Future			8.21251		117.89785		8.28822	117.39664		6.31	0.00	4,847,959,592.00	41,120	61,890.00
R186	On 03/05/2018	Bond Future	7.85	Call	2.04000	0.00204		0.77000	0.00077	2.040	5.95	0.01	0.00	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.25	Put	302.26000	0.30226		580.19000	0.58019	302.260	6.37	0.40	0.00	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.35	Put	114.49000	0.11449		275.58000	0.27558	114.490	6.50	0.19	0.00	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.40	Put	65.04000	0.06504		177.97000	0.17797	65.040	6.57	0.12	0.00	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.50	Put	17.91000	0.01791		65.01000	0.06501	17.910	6.69	0.04	0.00	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.85	Put	0.04000	0.00004		0.52000	0.00052	0.040	7.14	0.00	0.00	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	9.72	Put	0.00000	0.00000		0.00000	0.00000	0.000	7.58	0.00	0.00	0.00	0	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	0.00000	0.00000		0.00000	0.00000	0.000	7.58	0.00	0.00	0.00	0	3,200.00
R186	On 02/08/2018	Bond Future			8.25376		114.71532		8.33282	114.20512		7.03	0.00	645,503,105.64	5,627	119,537.00
R186	On 02/08/2018	Bond Future	7.50	Call	171.51000	0.17151		129.84000	0.12984	171.510	6.32	0.10	0.00	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.25	Call	1,644.59000	1.64459		1,407.84000	1.40784	1,644.590	6.99	0.50	0.00	0.00	0	3,020.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 01/11/2018	Bond Future			8.29282		116.79886		8.37530	116.28026		7.09	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	1,406.82000		1.40682		1,231.01000	1.23101	1,406.820	6.85	0.37	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	2,973.46000		2.97346		2,688.26000	2.68826	2,973.460	7.23	0.58	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	768.93000		0.76893		885.12000	0.88512	768.930	7.84	0.20	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			8.33550		113.80124		8.42175	113.27443		7.49	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 03/05/2018	Bond Future			305.21480		305.21480		305.18098	305.18098			0.00	0.00	0	1,400.00
R197	On 02/08/2018	Bond Future			303.62352		303.62352		303.58957	303.58957			0.00	0.00	0	2,350.00
R197	On 01/11/2018	Bond Future			309.19623		309.19623		309.16294	309.16294			0.00	0.00	0	0.00
R197	On 07/02/2019	Bond Future			308.05936		308.05936		308.03172	308.03172			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 03/05/2018	Bond Future			240.38354		240.38354		240.35402	240.35402		3.97	0.00	96,153,416.00	400	18,877.00
R202	On 02/08/2018	Bond Future			240.96769		240.96769		240.93769	240.93769			0.00	96,387,076.00	400	9,704.00
R202	On 01/11/2018	Bond Future			245.39051		245.39051		245.36088	245.36088			0.00	0.00	0	0.00
R202	On 07/02/2019	Bond Future			246.41977		246.41977		246.39480	246.39480			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 03/05/2018	Bond Future			7.65646		101.80680		7.73706	101.48710		4.06	0.00	3,367,158,103.20	33,074	36,029.00
R2023	On 03/05/2018	Bond Future	9.19	Put	0.00000		0.00000		0.00000	0.00000	0.000	4.78	0.00	0.00	0	2,500.00
R2023	On 02/08/2018	Bond Future			7.67801		103.63413		7.76387	103.30869		4.04	0.00	7,565,291.49	73	27,666.00
R2023	On 01/11/2018	Bond Future			7.70233		101.58957		7.79388	101.25894		4.06	0.00	0.00	0	0.00
R2023	On 07/02/2019	Bond Future			7.72919		103.59762		7.82745	103.26231		3.98	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 03/05/2018	Bond Future			8.60776		97.68894		8.68347	97.15509		8.47	0.00	5,197,540,052.70	53,205	24,807.00
R2030	On 02/08/2018	Bond Future			8.65576		95.43682		8.73417	94.89340		9.46	0.00	20,996,100.40	220	31,605.00
R2030	On 02/08/2018	Bond Future	8.51	Call	1,365.36000		1.36536		1,157.76000	1.15776	1,365.360	9.23	0.42	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	2,907.53000		2.90753		2,574.12000	2.57412	2,907.530	9.76	0.65	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	342.13000		0.34213		423.94000	0.42394	342.130	10.59	0.13	0.00	0	7,850.00
R2030	On 01/11/2018	Bond Future			8.69768		97.17015		8.77872	96.61754		9.63	0.00	0.00	0	0.00
R2030	On 07/02/2019	Bond Future			8.74379		95.08113		8.82771	94.51936		10.23	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 03/05/2018	Bond Future			8.78764		96.57572		8.86332	95.99563		9.56	0.00	3,075,936,682.00	31,850	28,084.00
R2032	On 02/08/2018	Bond Future			8.83415		98.30909		8.91228	97.71866		10.24	0.00	0.00	0	19,331.00
R2032	On 01/11/2018	Bond Future			8.88070		95.93924		8.96132	95.33876		10.84	0.00	0.00	0	0.00
R2032	On 07/02/2019	Bond Future			8.93143		97.83546		9.01471	97.22488		11.03	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 03/05/2018	Bond Future			8.91760		101.27390		8.99827	100.58320		10.43	0.00	1,316,560,700.00	13,000	23,087.00
R2035	On 03/05/2018	Bond Future	8.75	Call	116.80000		0.11680		55.96000	0.05596	116.800	10.18	0.16	0.00	0	1,000.00
R2035	On 03/05/2018	Bond Future	9.25	Put	21.31000		0.02131		77.76000	0.07776	21.310	11.17	0.03	0.00	0	1,000.00
R2035	On 02/08/2018	Bond Future			8.96346		103.09162		9.04662	102.38851		11.18	0.00	0.00	0	57,356.00
R2035	On 01/11/2018	Bond Future			9.01121		100.46714		9.09687	99.75200		11.88	0.00	0.00	0	0.00
R2035	On 07/02/2019	Bond Future			9.06424		102.45299		9.15263	101.72552		12.11	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 03/05/2018	Bond Future			9.00284		97.74213		9.09358	96.96057		11.00	0.00	317,661,922.50	3,250	37,614.00
R2037	On 02/08/2018	Bond Future			9.05282		95.24062		9.14633	94.44499		12.33	0.00	197,338,564.64	2,072	33,918.00
R2037	On 01/11/2018	Bond Future			9.09737		96.97031		9.19353	96.16101		12.55	0.00	0.00	0	0.00
R2037	On 07/02/2019	Bond Future			9.14628		94.62678		9.24536	93.80320		13.39	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 03/05/2018	Bond Future			6.75639		103.76468		6.80082	103.73785		0.33	0.00	183,455,954.24	1,768	11,973.00
R204	On 02/08/2018	Bond Future			6.36667		101.59004		6.44052	101.56275		0.24	0.00	17,981,437.08	177	7,876.00
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 03/05/2018	Bond Future			9.06282		101.79462		9.14854	100.99530		11.61	0.00	2,076,610,248.00	20,400	16,815.00
R2040	On 03/05/2018	Bond Future	8.50	Call	0.05000		0.00005		0.02000	0.00002	0.050	10.52	0.00	0.00	0	1,011.00
R2040	On 03/05/2018	Bond Future	9.00	Call	391.12000		0.39112		203.50000	0.20350	391.120	11.43	0.36	0.00	0	1,239.00
R2040	On 03/05/2018	Bond Future	10.00	Call	8,210.76000		8.21076		7,411.48000	7.41148	8,210.760	13.68	1.00	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			9.11245		99.11550		9.20072	98.30187		13.01	0.00	49,557,750.00	500	18,695.00
R2040	On 01/11/2018	Bond Future			9.15674		100.91565		9.24746	100.08793		13.24	0.00	0.00	0	0.00
R2040	On 07/02/2019	Bond Future			9.20535		98.39938		9.29874	97.55715		14.14	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 03/05/2018	Bond Future			9.10273		98.83757		9.18843	98.02146		12.29	0.00	0.00	0	12,177.00
R2044	On 02/08/2018	Bond Future			9.15085		96.23049		9.23902	95.39977		13.79	0.00	0.00	0	20,222.00
R2044	On 01/11/2018	Bond Future			9.19379		97.97822		9.28433	97.13306		14.05	0.00	0.00	0	0.00
R2044	On 07/02/2019	Bond Future			9.24083		95.52924		9.33394	94.66923		15.01	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 03/05/2018	Bond Future			9.07238		98.31677		9.16301	97.42218		12.83	0.00	2,305,528,256.50	23,450	21,951.00
R2048	On 02/08/2018	Bond Future			9.11445		100.08138		9.20757	99.17073		13.77	0.00	0.00	0	98,454.00
R2048	On 01/11/2018	Bond Future			9.15786		97.46565		9.25349	96.53911		14.67	0.00	0.00	0	0.00
R2048	On 07/02/2019	Bond Future			9.20576		99.39206		9.30412	98.44899		14.99	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 03/05/2018	Bond Future			7.11007		102.46717		7.18078	102.35632		1.04	0.00	8,299,840.77	81	18,089.00

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 02/08/2018	Bond Future			7.08735		100.66489		7.17117	100.55205		1.01	0.00	8,153,856.09	81	7,315.00
R207	On 01/11/2018	Bond Future			7.01667		102.49322		7.11802	102.37906		0.93	0.00	0.00	0	0.00
R207	On 07/02/2019	Bond Future			6.88509		100.87367		7.01501	100.75909		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 03/05/2018	Bond Future			7.31569		99.23818		7.39126	99.04600		2.19	0.00	9,526,865.28	96	24,727.00
R208	On 02/08/2018	Bond Future			7.31891		101.01939		7.40228	100.82375		2.05	0.00	14,647,811.55	145	24,189.00
R208	On 01/11/2018	Bond Future			7.31476		99.45433		7.40727	99.25584		2.06	0.00	0.00	0	0.00
R208	On 07/02/2019	Bond Future			7.30261		101.42012		7.40681	101.21953		1.95	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 03/05/2018	Bond Future			8.94745		76.78428		9.02808	76.20247		11.50	0.00	3,277,383,423.24	42,683	56,631.00
R209	On 03/05/2018	Bond Future	9.19	Call	1,779.01000		1.77901		1,293.64000	1.29364	1,779.010	11.95	0.92	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.47	Put	1.00000		0.00100		6.64000	0.00664	1.000	12.60	0.00	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.75	Call	5,511.22000		5.51122		4,929.52000	4.92952	5,511.220	13.25	1.00	0.00	0	435.00
R209	On 03/05/2018	Bond Future	9.77	Put	0.01000		0.00001		0.09000	0.00009	0.010	13.30	0.00	0.00	0	250.00
R209	On 03/05/2018	Bond Future	10.00	Put	0.00000		0.00000		0.00000	0.00000	0.000	13.83	0.00	0.00	0	11,067.00
R209	On 03/05/2018	Bond Future	10.22	Put	0.00000		0.00000		0.00000	0.00000	0.000	13.83	0.00	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	0.00000		0.00000		0.00000	0.00000	0.000	13.83	0.00	0.00	0	435.00
R209	On 02/08/2018	Bond Future			8.99063		78.16243		9.07351	77.57022		12.38	0.00	209,709,799.69	2,683	79,612.00
R209	On 02/08/2018	Bond Future	8.46	Call	548.26000		0.54826		439.00000	0.43900	548.260	11.53	0.21	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	601.12000		0.60112		483.68000	0.48368	601.120	11.58	0.23	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	2,608.99000		2.60899		2,976.41000	2.97641	2,608.990	12.11	0.58	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	1,884.08000		1.88408		1,614.86000	1.61486	1,884.080	12.32	0.50	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	1,358.57000		1.35857		1,599.80000	1.59980	1,358.570	12.77	0.37	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	902.95000		0.90295		1,082.04000	1.08204	902.950	13.18	0.27	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	5,174.01000		5.17401		4,708.64000	4.70864	5,174.010	13.61	0.81	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	168.55000		0.16855		215.45000	0.21545	168.550	14.24	0.07	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	25.43000		0.02543		35.03000	0.03503	25.430	14.24	0.01	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.03366		76.43408		9.11881	75.83165		13.18	0.00	0.00	0	0.00
R209	On 07/02/2019	Bond Future			9.08028		77.94480		9.16785	77.33181		13.54	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

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
R210	On 03/05/2018	Bond Future		187.74751	187.74751		187.31832	187.31832			0.00	221,542,061.80	1,180	280.00
R210	On 02/08/2018	Bond Future		191.17559	191.17559		190.73895	190.73895			0.00	225,587,196.20	1,180	2,159.00
R210	On 01/11/2018	Bond Future		192.18405	192.18405		191.74015	191.74015			0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future		196.05140	196.05140		195.60262	195.60262			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 03/05/2018	Bond Future		154.75894	154.75894		154.79695	154.79695			0.00	154,758,940.00	1,000	2,818.00
R212	On 02/08/2018	Bond Future		155.48283	155.48283		155.52175	155.52175			0.00	155,482,830.00	1,000	3,975.00
R212	On 01/11/2018	Bond Future		158.33653	158.33653		158.37673	158.37673			0.00	0.00	0	0.00
R212	On 07/02/2019	Bond Future		159.36881	159.36881		159.41320	159.41320			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future		8.68743	88.40463		8.76306	87.88043		9.29	0.00	2,210,115,750.00	25,000	8,475.00
R213	On 02/08/2018	Bond Future		8.72988	89.99141		8.80797	89.45775		9.99	0.00	11,698,883.30	130	22,414.00
R213	On 01/11/2018	Bond Future		8.77442	88.07902		8.85498	87.53635		10.60	0.00	0.00	0	0.00
R213	On 07/02/2019	Bond Future		8.82396	89.82005		8.90723	89.26817		10.84	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 03/05/2018	Bond Future		9.04737	76.78625		9.13800	76.09310		12.40	0.00	1,643,225,750.00	21,400	15,695.00
R214	On 02/08/2018	Bond Future		9.08919	78.16448		9.18226	77.45892		13.35	0.00	0.00	0	24,410.00
R214	On 01/11/2018	Bond Future		9.13242	76.29064		9.22795	75.57279		14.21	0.00	0.00	0	0.00
R214	On 07/02/2019	Bond Future		9.18010	77.79862		9.27830	77.06799		14.55	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		9.42620	9.42620		9.46760	9.46760		11.65	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future		9.55390	9.55390		9.59670	9.59670		11.77	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future		9.67720	9.67720		9.72110	9.72110		12.05	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future		10.24880	10.24880		10.29170	10.29170		12.69	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future		3.01980	3.01980		3.01430	3.01430		12.96	0.00	0.00	0	12,120.00
TRY / R	On 17/09/2018	Foreign Exchange Future		2.96930	2.96930		2.96450	2.96450		13.25	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future		2.92190	2.92190		2.91660	2.91660		13.22	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future		2.91280	2.91280		2.91360	2.91360		13.22	0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future		1.25810	1.25810		1.28450	1.28450			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future		1.23160	1.23160		1.25730	1.25730			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future		1.20670	1.20670		1.23180	1.23180			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future		1.15980	1.15980		1.18420	1.18420			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
Total for Derivatives :											35,492,303,891.51	510,215	6 873 403.00
Grand Total:											35,492,303,891.51	510,215	6 873 403.00