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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/06/2018

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	12.71420	12.71420		12.77670	12.77670		16.49	0.00	0.00	0	1,746.00
\$ / R	On 08/06/2018	Any day expiry	12.80	Call	34.06380	0.03406	66.79060	0.06679	34.064	18.21	0.31	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	12.72930		12.72930	12.79360	12.79360		15.20	0.00	459,896,879.70	36,129	971,762.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	0.00020	0.00000	0.04960	0.00005	0.000	17.66	0.00	0	60,750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	0.00470	0.00000	0.07750	0.00008	0.005	18.18	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.35	Call	1,379.33450	1.37933	1,443.71110	1.44371	1,379.335	18.58	1.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.45	Call	1,279.41020	1.27941	1,343.74350	1.34374	1,279.410	18.84	1.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	0.18840	0.00019	0.16410	0.00016	0.188	18.98	0.00	0	40,216.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.60	Put	0.34580	0.00035	0.28660	0.00029	0.346	18.51	0.00	0	12,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	0.84520	0.00085	0.65910	0.00066	0.845	17.81	0.01	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.77	Put	0.95090	0.00095	0.73610	0.00074	0.951	17.72	0.01	0	76,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.80	Put	1.13370	0.00113	0.86860	0.00087	1.134	17.58	0.01	0	5,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.90	Put	2.02360	0.00202	1.50420	0.00150	2.024	17.11	0.01	0	9,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Call	732.86910	0.73287	796.19040	0.79619	732.869	16.64	0.98	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	3.56910	0.00357	2.59040	0.00259	3.569	16.64	0.02	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	4.98350	0.00498	3.57710	0.00358	4.984	16.36	0.03	0.00	0	150.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	7.06120	0.00706	4.92450	0.00492	7.061	16.15	0.05	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	8.01510	0.00802	5.47390	0.00547	8.015	16.12	0.05	0.00	0	155,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Call	587.83280	0.58783	649.37250	0.64937	587.833	16.10	0.95	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	8.53280	0.00853	5.77250	0.00577	8.533	16.10	0.05	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.20	Call	540.88190	0.54088	601.66110	0.60166	540.882	16.03	0.93	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.23	Call	513.12910	0.51313	573.37780	0.57338	513.129	15.98	0.92	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Call	494.82620	0.49483	554.68780	0.55469	494.826	15.95	0.91	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	15.52620	0.01553	11.08780	0.01109	15.526	15.95	0.09	0.00	0	12,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Call	449.85760	0.44986	508.62670	0.50863	449.858	15.88	0.89	0.00	0	4,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	20.55760	0.02056	15.02670	0.01503	20.558	15.88	0.11	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	34.74230	0.03474	26.43090	0.02643	34.742	15.73	0.18	0.00	0	15,103.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.45	Call	323.65390	0.32365	377.92620	0.37793	323.654	15.65	0.79	0.00	0	150.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	285.25490	0.28525	337.58110	0.33758	285.255	15.58	0.74	0.00	0	3,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	55.95490	0.05595	43.98110	0.04398	55.955	15.58	0.26	0.00	0	115,230.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.55	Put	69.76970	0.06977	55.61480	0.05561	69.770	15.50	0.30	0.00	0	80,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.55	Call	249.06970	0.24907	299.21480	0.29921	249.070	15.50	0.70	0.00	0	80,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Call	130.00360	0.13000	169.24890	0.16925	130.004	15.20	0.48	0.00	0	4,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	150.70360	0.15070	125.64890	0.12565	150.704	15.20	0.52	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	291.48110	0.29148	250.33220	0.25033	291.481	15.98	0.73	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	52.00260	0.05200	72.80870	0.07281	52.003	16.13	0.24	0.00	0	15,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	322.70260	0.32270	279.20870	0.27921	322.703	16.13	0.76	0.00	0	21,228.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	363.30530	0.36331	317.09290	0.31709	363.305	16.32	0.80	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	466.64840	0.46665	414.93110	0.41493	466.648	16.76	0.87	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	493.54510	0.49355	440.67510	0.44068	493.545	16.87	0.88	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	585.51930	0.58552	529.40470	0.52940	585.519	17.24	0.92	0.00	0	25,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	11.88650	0.01189	18.76500	0.01877	11.887	17.43	0.07	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	738.34670	0.73835	678.36280	0.67836	738.347	18.01	0.95	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	757.81690	0.75782	697.54620	0.69755	757.817	18.15	0.96	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	777.32660	0.77733	716.78840	0.71679	777.327	18.28	0.96	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	914.77470	0.91477	852.80630	0.85281	914.775	19.21	0.98	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,023.52940	1.02353	960.83870	0.96084	1,023.529	19.95	0.98	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,073.10970	1.07311	1,010.17220	1.01017	1,073.110	20.28	0.99	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,083.03450	1.08303	1,020.05270	1.02005	1,083.034	20.35	0.99	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,102.89190	1.10289	1,039.82590	1.03983	1,102.892	20.48	0.99	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,112.82430	1.11282	1,049.71830	1.04972	1,112.824	20.55	0.99	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,172.46540	1.17247	1,109.14680	1.10915	1,172.465	20.95	0.99	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Call	1.31080	0.00131	2.02250	0.00202	1.311	21.62	0.01	0.00	0	30,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,272.01080	1.27201	1,208.42250	1.20842	1,272.011	21.62	0.99	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	1,371.63100	1.37163	1,307.90620	1.30791	1,371.631	22.15	0.99	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	1,521.21500	1.52121	1,457.27090	1.45727	1,521.215	22.71	1.00	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	0.17480	0.00017	0.32250	0.00032	0.175	23.77	0.00	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	0.08920	0.00009	0.17450	0.00017	0.089	24.46	0.00	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	0.06190	0.00006	0.12530	0.00013	0.062	24.83	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	0.02160	0.00002	0.04830	0.00005	0.022	25.97	0.00	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	0.01950	0.00002	0.04410	0.00004	0.020	26.08	0.00	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	0.01490	0.00001	0.03460	0.00003	0.015	26.39	0.00	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	0.01140	0.00001	0.02730	0.00003	0.011	26.69	0.00	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	0.02020	0.00002	0.03060	0.00003	0.020	28.80	0.00	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	0.02660	0.00003	0.03780	0.00004	0.027	29.94	0.00	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	0.02970	0.00003	0.04120	0.00004	0.030	30.43	0.00	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	0.06870	0.00007	0.07960	0.00008	0.069	34.65	0.00	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	0.17050	0.00017	0.16720	0.00017	0.171	40.66	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	0.26340	0.00026	0.24090	0.00024	0.263	44.23	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	0.27820	0.00028	0.25230	0.00025	0.278	44.72	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.32030	0.00032	0.28440	0.00028	0.320	46.02	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.33700	0.00034	0.29720	0.00030	0.337	46.51	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.34060	0.00034	0.35640	0.00036	0.341	47.82	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.17270	0.00017	0.17970	0.00018	0.173	47.82	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.14070	0.00014	0.14610	0.00015	0.141	47.82	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.08150	0.00008	0.08410	0.00008	0.082	47.82	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.05200	0.00005	0.05340	0.00005	0.052	47.82	0.00	0.00	0	7,028.00
\$ / R	On 20/06/2018	Any day expiry			12.73270	12.73270	12.79700	12.79700		15.45	0.00	0.00	0	5,947.00
\$ / R	On 29/06/2018	Any day expiry			12.74770	12.74770	12.81210	12.81210		15.17	0.00	0.00	0	3,981.00
\$ / R	On 29/06/2018	Any day expiry	12.22	Put	22.96770	0.02297	17.65010	0.01765	22.968	13.75	0.11	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	12.44	Put	67.12870	0.06713	54.22200	0.05422	67.129	14.34	0.24	0.00	0	109.00
\$ / R	On 29/06/2018	Any day expiry	12.45	Put	69.98120	0.06998	56.64460	0.05664	69.981	14.37	0.25	0.00	0	635.00
\$ / R	On 29/06/2018	Any day expiry	12.47	Put	75.92970	0.07593	61.71230	0.06171	75.930	14.42	0.27	0.00	0	158.00
\$ / R	On 29/06/2018	Any day expiry	12.52	Call	319.94850	0.31995	367.82800	0.36783	319.948	14.55	0.70	0.00	0	109.00
\$ / R	On 29/06/2018	Any day expiry	12.55	Call	300.75340	0.30075	347.18890	0.34719	300.753	14.64	0.67	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	12.56	Call	294.52610	0.29453	340.47140	0.34047	294.526	14.66	0.66	0.00	0	635.00
\$ / R	On 29/06/2018	Any day expiry	12.62	Call	258.97040	0.25897	301.89870	0.30190	258.970	14.82	0.61	0.00	0	158.00
\$ / R	On 29/06/2018	Any day expiry	12.85	Call	152.29620	0.15230	182.67000	0.18267	152.296	15.55	0.43	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,063.11720	1.06312	1,002.75090	1.00275	1,063.117	18.43	0.95	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	0.28370	0.00028	0.35970	0.00036	0.284	26.41	0.00	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	0.21390	0.00021	0.27590	0.00028	0.214	29.29	0.00	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.75270	12.75270	12.81720	12.81720		14.91	0.00	0.00	0	100.00
\$ / R	On 02/07/2018	Any day expiry	11.80	Put	5.97760	0.00598	5.12580	0.00513	5.978	15.51	0.03	0.00	0	2,000.00
\$ / R	On 02/07/2018	Any day expiry	12.50	Put	92.46020	0.09246	76.05730	0.07606	92.460	14.36	0.29	0.00	0	2,000.00
\$ / R	On 02/07/2018	Any day expiry	13.12	Call	86.68200	0.08668	106.16310	0.10616	86.682	16.27	0.26	0.00	0	2,000.00
\$ / R	On 03/07/2018	Any day expiry			12.75440	12.75440	12.81890	12.81890		14.94	0.00	0.00	0	55.00
\$ / R	On 03/07/2018	Any day expiry	12.60	Put	133.27480	0.13327	112.33250	0.11233	133.275	14.62	0.37	0.00	0	100,000.00
\$ / R	On 05/07/2018	Any day expiry			12.75770	12.75770	12.82230	12.82230		14.92	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry			12.75940	12.75940	12.82390	12.82390		14.96	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	18.24930	0.01825	15.64830	0.01565	18.249	13.88	0.08	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	34.31500	0.03432	43.26740	0.04327	34.315	17.85	0.11	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	25.14630	0.02515	32.09530	0.03210	25.146	18.22	0.08	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.78270	12.78270	12.84750	12.84750		15.04	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			12.78930	12.78930		12.85420	12.85420	14.95	0.00	0.00	0	500.00
\$ / R	14.45	Put	On 24/07/2018	Any day expiry	1,675.46180	1.67546	1,614.48420	1.61448	1,675.462	19.10	0.96	0.00	0	1,500.00		
\$ / R	15.94	Call	On 24/07/2018	Any day expiry	1.76640	0.00177	2.04230	0.00204	1.766	23.35	0.01	0.00	0	1,500.00		
\$ / R			On 25/07/2018	Any day expiry	12.79100	12.79100	12.85590	12.85590		14.98	0.00	0.00	0	70.00		
\$ / R			On 27/07/2018	Any day expiry	12.79430	12.79430	12.85920	12.85920		15.01	0.00	0.00	0	1,345.00		
\$ / R			On 31/07/2018	Any day expiry	12.80100	12.80100	12.86590	12.86590		14.93	0.00	3,943,558.50	305	2,974.00		
\$ / R	13.80	Put	On 31/07/2018	Any day expiry	1,063.17320	1.06317	1,010.02090	1.01002	1,063.173	17.77	0.85	0.00	0	1,000.00		
\$ / R	15.82	Call	On 31/07/2018	Any day expiry	2.53150	0.00253	2.95550	0.00296	2.532	21.94	0.01	0.00	0	500.00		
\$ / R	16.32	Call	On 31/07/2018	Any day expiry	2.23930	0.00224	2.55720	0.00256	2.239	24.40	0.01	0.00	0	500.00		
\$ / R			On 02/08/2018	Any day expiry	12.80430	12.80430	12.86930	12.86930		14.96	0.00	0.00	0	55.00		
\$ / R			On 07/08/2018	Any day expiry	12.81260	12.81260	12.87770	12.87770		14.91	0.00	0.00	0	0.00		
\$ / R	12.32	Put	On 07/08/2018	Any day expiry	108.82510	0.10883	95.52750	0.09553	108.825	14.10	0.24	0.00	0	1,880.00		
\$ / R	13.86	Put	On 07/08/2018	Any day expiry	1,118.20470	1.11820	1,064.89320	1.06489	1,118.205	17.79	0.85	0.00	0	1,880.00		
\$ / R	16.18	Call	On 07/08/2018	Any day expiry	2.78960	0.00279	3.14170	0.00314	2.790	22.74	0.01	0.00	0	1,880.00		
\$ / R			On 13/08/2018	Any day expiry	12.82250	12.82250	12.88760	12.88760		14.84	0.00	0.00	0	70.00		
\$ / R			On 31/08/2018	Any day expiry	12.85210	12.85210	12.91720	12.91720		14.94	0.00	4,168,088.70	321	3,855.00		
\$ / R	13.80	Put	On 31/08/2018	Any day expiry	1,070.86100	1.07086	1,018.91560	1.01892	1,070.861	17.27	0.79	0.00	0	1,000.00		
\$ / R	16.05	Call	On 31/08/2018	Any day expiry	6.97530	0.00698	8.05370	0.00805	6.975	20.76	0.02	0.00	0	500.00		
\$ / R	16.57	Call	On 31/08/2018	Any day expiry	3.14560	0.00315	3.58080	0.00358	3.146	21.08	0.01	0.00	0	500.00		
\$ / R			On 03/09/2018	Any day expiry	12.47770	12.47770	12.47770	12.47770		0.00	0.00	0.00	0	177.00		
\$ / R			On 17/09/2018	Foreign Exchange Future	12.87990	12.87990	12.94520	12.94520		14.95	0.00	342,012,864.60	26,554	108,763.00		
\$ / R	11.48	Put	On 17/09/2018	Foreign Exchange Future	20.60370	0.02060	18.63480	0.01863	20.604	13.58	0.05	0.00	0	5,200.00		
\$ / R	11.50	Put	On 17/09/2018	Foreign Exchange Future	21.30770	0.02131	19.27200	0.01927	21.308	13.51	0.05	0.00	0	45,000.00		
\$ / R	11.60	Put	On 17/09/2018	Foreign Exchange Future	25.23820	0.02524	22.81430	0.02281	25.238	13.17	0.06	0.00	0	2,000.00		
\$ / R	11.75	Put	On 17/09/2018	Foreign Exchange Future	39.86880	0.03987	33.86120	0.03386	39.869	13.32	0.09	0.00	0	93,314.00		
\$ / R	11.85	Put	On 17/09/2018	Foreign Exchange Future	52.75170	0.05275	45.23140	0.04523	52.752	13.43	0.11	0.00	0	48,200.00		
\$ / R	11.90	Put	On 17/09/2018	Foreign Exchange Future	60.26110	0.06026	51.90460	0.05190	60.261	13.48	0.13	0.00	0	3,000.00		
\$ / R	12.00	Put	On 17/09/2018	Foreign Exchange Future	77.61470	0.07761	67.43550	0.06744	77.615	13.59	0.15	0.00	0	13,300.00		
\$ / R	12.25	Put	On 17/09/2018	Foreign Exchange Future	136.30170	0.13630	120.75830	0.12076	136.302	13.86	0.24	0.00	0	40,000.00		
\$ / R	12.25	Call	On 17/09/2018	Foreign Exchange Future	766.20170	0.76620	815.95830	0.81596	766.202	13.86	0.76	0.00	0	500.00		
\$ / R	12.30	Put	On 17/09/2018	Foreign Exchange Future	151.58800	0.15159	134.17240	0.13417	151.588	13.94	0.25	0.00	0	100.00		
\$ / R	12.38	Put	On 17/09/2018	Foreign Exchange Future	178.26250	0.17826	158.84140	0.15884	178.263	14.08	0.29	0.00	0	60,000.00		
\$ / R	12.50	Call	On 17/09/2018	Foreign Exchange Future	603.34740	0.60335	646.15140	0.64615	603.347	14.28	0.67	0.00	0	4,600.00		
\$ / R	12.50	Put	On 17/09/2018	Foreign Exchange Future	223.44740	0.22345	200.95140	0.20095	223.447	14.28	0.33	0.00	0	34,000.00		
\$ / R	12.58	Put	On 17/09/2018	Foreign Exchange Future	257.03840	0.25704	232.46720	0.23247	257.038	14.41	0.36	0.00	0	8,000.00		
\$ / R	12.61	Put	On 17/09/2018	Foreign Exchange Future	270.34680	0.27035	244.99540	0.24500	270.347	14.46	0.38	0.00	0	13,231.00		
\$ / R	12.65	Put	On 17/09/2018	Foreign Exchange Future	288.69260	0.28869	262.30480	0.26230	288.693	14.53	0.39	0.00	0	1,550.00		
\$ / R	12.77	Call	On 17/09/2018	Foreign Exchange Future	457.69170	0.45769	493.51500	0.49352	457.692	14.73	0.56	0.00	0	5,200.00		
\$ / R	12.80	Call	On 17/09/2018	Foreign Exchange Future	443.40150	0.44340	478.46420	0.47846	443.402	14.78	0.55	0.00	0	50.00		
\$ / R	12.85	Put	On 17/09/2018	Foreign Exchange Future	390.49940	0.39050	359.00170	0.35900	390.499	14.87	0.47	0.00	0	750.00		
\$ / R	13.00	Call	On 17/09/2018	Foreign Exchange Future	359.07920	0.35908	388.31400	0.38831	359.079	15.19	0.47	0.00	0	30,000.00		
\$ / R	13.20	Call	On 17/09/2018	Foreign Exchange Future	291.20420	0.29120	315.92390	0.31592	291.204	15.66	0.40	0.00	0	4,000.00		
\$ / R	13.25	Call	On 17/09/2018	Foreign Exchange Future	276.28610	0.27629	299.96620	0.29997	276.286	15.77	0.38	0.00	0	1,250.00		
\$ / R	13.25	Put	On 17/09/2018	Foreign Exchange Future	646.38610	0.64639	604.76620	0.60477	646.386	15.77	0.62	0.00	0	73,314.00		

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	13.30	Call	262.12710	0.26213	284.79750	0.28480	262.127	15.89	0.37	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	212.42210	0.21242	231.41250	0.23141	212.422	16.36	0.31	2,016,282.45	500	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	181.27940	0.18128	197.99910	0.19800	181.279	16.70	0.27	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	12.55430	0.01255	14.70310	0.01470	12.554	20.11	0.03	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	11.21150	0.01121	13.19060	0.01319	11.212	20.10	0.02	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	9.51920	0.00952	11.27520	0.01128	9.519	20.08	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	7.41450	0.00741	8.87610	0.00888	7.415	20.05	0.02	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.89780	12.89780	12.96320	12.96320		14.97	0.00	7,622,842.50	585	3,280.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,078.83170	1.07883	1,028.97410	1.02897	1,078.832	16.96	0.75	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	10.04010	0.01004	12.00300	0.01200	10.040	19.62	0.02	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	3.72150	0.00372	4.61540	0.00462	3.721	19.31	0.01	0.00	0	500.00
\$ / R	On 02/10/2018	Any day expiry			12.90430	12.90430	12.96980	12.96980		14.94	0.00	0.00	0	55.00
\$ / R	On 25/10/2018	Any day expiry			12.94170	12.94170	13.00750	13.00750		15.01	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.94820	12.94820	13.01410	13.01410		14.99	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.95150	12.95150	13.01740	13.01740		15.00	0.00	0.00	0	3,113.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,087.79220	1.08779	1,040.09430	1.04009	1,087.792	16.70	0.71	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	28.23690	0.02824	31.24430	0.03124	28.237	21.10	0.04	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	18.15350	0.01815	20.69050	0.02069	18.153	21.71	0.03	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			12.95310	12.95310	13.01900	13.01900		15.00	0.00	0.00	0	55.00
\$ / R	On 05/11/2018	Any day expiry			12.95960	12.95960	13.02560	13.02560		14.98	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	94.34740	0.09435	83.41420	0.08341	94.347	13.53	0.15	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,136.75630	1.13676	1,088.53940	1.08854	1,136.756	16.77	0.71	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	25.20310	0.02520	26.86540	0.02687	25.203	21.67	0.04	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.97260	12.97260	13.03870	13.03870		14.97	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			12.97750	12.97750	13.04360	13.04360		15.07	0.00	0.00	0	0.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	16.11850	0.01612	14.36730	0.01437	16.118	14.90	0.03	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	63.96440	0.06396	57.85560	0.05786	63.964	13.42	0.11	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	428.02050	0.42802	455.93360	0.45593	428.021	15.49	0.45	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			13.00030	13.00030	13.06660	13.06660		15.04	0.00	0.00	0	2,867.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,095.10470	1.09510	1,048.91500	1.04891	1,095.105	16.51	0.68	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	41.38150	0.04138	45.07340	0.04507	41.381	21.34	0.05	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	25.37460	0.02537	28.48860	0.02849	25.375	21.70	0.03	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			13.01820	13.01820	13.08450	13.08450		15.01	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	983.64450	0.98364	940.16230	0.94016	983.644	16.17	0.64	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	82.39560	0.08240	88.47220	0.08847	82.396	19.37	0.10	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			13.02290	13.02290	13.08940	13.08940		15.02	0.00	38,417,555.00	2,950	27,035.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	73.87400	0.07387	68.52610	0.06853	73.874	13.46	0.11	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	89.39000	0.08939	81.36060	0.08136	89.390	13.43	0.13	0.00	0	232,078.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	256.52090	0.25652	235.07830	0.23508	256.521	14.07	0.29	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	304.18630	0.30419	279.19580	0.27920	304.186	14.26	0.33	0.00	0	10,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	827.08630	0.82709	868.59580	0.86860	827.086	14.26	0.67	0.00	0	232,078.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	361.15650	0.36116	333.89860	0.33390	361.157	14.46	0.37	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	575.41290	0.57541	608.65270	0.60865	575.413	15.02	0.53	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	497.34080	0.49734	526.62230	0.52662	497.341	15.38	0.47	0.00	0	7,100.00

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	13.25	Call	479.50040	0.47950	508.01300	0.50801	479.500	15.47	0.46	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	399.49560	0.39950	424.43620	0.42444	399.496	15.91	0.40	0.00	0	232,078.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	321.84720	0.32185	342.70370	0.34270	321.847	16.46	0.33	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	289.48390	0.28948	308.46920	0.30847	289.484	16.73	0.31	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	279.50980	0.27951	297.91000	0.29791	279.510	16.83	0.30	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	136.52220	0.13652	147.22560	0.14723	136.522	18.36	0.16	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	74.01010	0.07401	79.06470	0.07906	74.010	19.87	0.09	0.00	0	2,000.00
\$ / R	On 31/12/2018	Any day expiry			13.04990	13.04990	13.11670	13.11670		15.04	0.00	0.00	0	1,580.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,102.06310	1.10206	1,056.81720	1.05682	1,102.063	16.35	0.65	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	55.62090	0.05562	59.63000	0.05963	55.621	21.52	0.06	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	32.41970	0.03242	36.61090	0.03661	32.420	21.55	0.04	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			13.05310	13.05310	13.12000	13.12000		15.04	0.00	0.00	0	55.00
\$ / R	On 30/01/2019	Any day expiry			13.09750	13.09750	13.16510	13.16510		15.09	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			13.09910	13.09910	13.16670	13.16670		15.09	0.00	0.00	0	1,225.00
\$ / R	On 13/02/2019	Any day expiry			13.11980	13.11980	13.18760	13.18760		15.09	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			13.14360	13.14360	13.21180	13.21180		15.13	0.00	0.00	0	1,280.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.17210	13.17210	13.24070	13.24070		15.11	0.00	0.00	0	4,948.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	9.40100	0.00940	8.38430	0.00838	9.401	13.24	0.02	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	131.46120	0.13146	119.94140	0.11994	131.461	13.48	0.15	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.06	Put	208.44750	0.20845	192.89260	0.19289	208.448	13.73	0.22	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.45	Call	599.22500	0.59922	629.04540	0.62905	599.225	15.56	0.47	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	340.09370	0.34009	359.33470	0.35933	340.094	17.19	0.29	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Call	228.40570	0.22841	243.01270	0.24301	228.406	18.09	0.21	2,761,982.28	1,000	500.00
\$ / R	On 27/03/2019	Any day expiry			13.18630	13.18630	13.25520	13.25520		15.18	0.00	0.00	0	4,414.00
\$ / R	On 02/04/2019	Any day expiry			13.19570	13.19570	13.26480	13.26480		15.17	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			13.23990	13.23990	13.30980	13.30980		15.21	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	621.76670	0.62177	589.40060	0.58940	621.767	14.84	0.42	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	666.68150	0.66668	697.60580	0.69761	666.681	15.55	0.48	0.00	0	2,500.00
\$ / R	On 31/05/2019	Any day expiry			13.28890	13.28890	13.35960	13.35960		15.25	0.00	0.00	0	55.00
\$ / R	On 03/06/2019	Any day expiry			13.29360	13.29360	13.36440	13.36440		15.24	0.00	0.00	0	27,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future			13.31060	13.31060	13.38100	13.38100		15.27	0.00	0.00	0	3,087.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	13.77780	0.01378	11.53740	0.01154	13.778	11.23	0.02	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	321.20600	0.32121	301.96960	0.30197	321.206	14.02	0.26	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	453.60730	0.45361	474.82410	0.47482	453.607	17.06	0.33	0.00	0	1,000.00
\$ / R	On 01/07/2019	Any day expiry			13.33570	13.33570	13.40570	13.40570		15.37	0.00	0.00	0	55.00
\$ / R	On 01/08/2019	Any day expiry			13.38150	13.38150	13.45090	13.45090		15.51	0.00	0.00	0	55.00
\$ / R	On 02/09/2019	Any day expiry			13.42880	13.42880	13.49740	13.49740		15.62	0.00	0.00	0	55.00
\$ / R	On 02/10/2019	Any day expiry			13.47310	13.47310	13.54110	13.54110		15.67	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			13.51600	13.51600	13.58330	13.58330		15.76	0.00	0.00	0	55.00
\$ / R	On 02/12/2019	Any day expiry			13.56320	13.56320	13.62990	13.62990		15.84	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			13.57950	13.57950	13.64590	13.64590		15.91	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	126.97950	0.12698	132.18560	0.13219	126.980	21.05	0.09	0.00	0	2,000.00
\$ / R	On 02/01/2020	Any day expiry			13.60900	13.60900	13.67500	13.67500		15.91	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			13.65190	13.65190	13.71720	13.71720		15.98	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 02/03/2020	Any day expiry		13.69770	13.69770		13.76240	13.76240		16.03	0.00	0.00	0	55.00
\$ / R	On 02/04/2020	Any day expiry		13.74350	13.74350		13.80750	13.80750		16.08	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry		13.78340	13.78340		13.84680	13.84680		16.12	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry		13.83360	13.83360		13.89630	13.89630		16.17	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future		13.85090	13.85090		13.91360	13.91360		16.18	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry		13.94750	13.94750		14.01260	14.01260		16.34	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future		14.04820	14.04820		14.11590	14.11590		16.49	0.00	0.00	0	0.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future		12.72930	12.72930		12.79360	12.79360		15.20	0.00	178,210.20	14	427.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future		12.87990	12.87990		12.94520	12.94520		14.95	0.00	0.00	0	47.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future		13.02290	13.02290		13.08940	13.08940		15.02	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future		13.31060	13.31060		13.38100	13.38100		15.27	0.00	0.00	0	0.00
£ / R	On 18/06/2018	Foreign Exchange Future		17.10100	17.10100		17.07420	17.07420		15.10	0.00	128,633,722.00	7,522	217,888.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	461.03580	0.46104	482.23190	0.48223	461.036	16.13	0.78	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	0.04630	0.00005	0.05510	0.00006	0.046	27.48	0.00	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future		17.37770	17.37770		17.35160	17.35160		14.93	0.00	17,447,210.80	1,004	18,594.00
£ / R	On 14/12/2018	Foreign Exchange Future		17.64420	17.64420		17.61980	17.61980		15.12	0.00	1,005,719.40	57	7,631.00
£ / R	On 18/03/2019	Foreign Exchange Future		17.93460	17.93460		17.91190	17.91190		15.50	0.00	0.00	0	4,932.00
£ / R	On 14/06/2019	Foreign Exchange Future		18.20550	18.20550		18.18440	18.18440		15.72	0.00	0.00	0	5,465.00
¥ / R	On 18/06/2018	Foreign Exchange Future		0.11576	0.11576		0.11661	0.11661		24.19	0.00	0.00	0	8,296.00
¥ / R	On 17/09/2018	Foreign Exchange Future		0.11789	0.11789		0.11875	0.11875		16.88	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future		0.12000	0.12000		0.12089	0.12089		15.02	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.12460	0.12460		0.12553	0.12553		13.54	0.00	0.00	0	0.00
€ / R	On 18/06/2018	Foreign Exchange Future		15.00130	15.00130		14.93610	14.93610		14.31	0.00	62,435,410.60	4,162	117,890.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	0.14440	0.00014	0.19590	0.00020	0.144	18.93	0.00	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	0.53820	0.00054	0.72270	0.00072	0.538	17.96	0.00	0.00	0	50,948.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	1.65930	0.00166	2.20770	0.00221	1.659	17.10	0.01	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	6.54020	0.00654	8.83190	0.00883	6.540	16.01	0.04	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.30	Call	709.79320	0.70979	647.52430	0.64752	709.793	15.90	0.95	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.40	Call	615.33160	0.61533	554.79520	0.55480	615.332	15.67	0.93	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	155.96660	0.15597	126.62480	0.12662	155.967	14.31	0.51	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	317.37380	0.31737	367.58160	0.36758	317.374	14.98	0.72	0.00	0	50,948.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.63	Call	15.70340	0.01570	11.82700	0.01183	15.703	15.99	0.08	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.00	Call	4.51880	0.00452	3.69120	0.00369	4.519	17.95	0.02	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,440.21050	1.44021	1,505.19210	1.50519	1,440.210	20.85	0.99	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	0.09980	0.00010	0.11360	0.00011	0.100	35.18	0.00	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	0.05060	0.00005	0.04640	0.00005	0.051	47.70	0.00	0.00	0	50,948.00
€ / R	On 16/07/2018	Any day expiry		15.09080	15.09080		15.02540	15.02540		14.07	0.00	0.00	0	34.00
€ / R	On 17/09/2018	Foreign Exchange Future		15.28640	15.28640		15.22010	15.22010		14.08	0.00	95,647,004.80	6,257	60,996.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	13.08160	0.01308	13.38830	0.01339	13.082	12.81	0.03	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	74.59530	0.07460	82.68280	0.08268	74.595	12.58	0.14	0.00	0	86,688.00

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	15.85	Put	830.58450		0.83058		873.17440	0.87317	830.584	15.13	0.66	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	110.88190		0.11088		99.25450	0.09925	110.882	16.74	0.16	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	9.71720		0.00972		8.91640	0.00892	9.717	21.17	0.02	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.56840		15.56840		15.50190	15.50190		14.22	0.00	3,892,100.00	250	8,625.00
€ / R	On 18/03/2019	Foreign Exchange Future			15.88150		15.88150		15.81500	15.81500		14.31	0.00	0.00	0	4,808.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.17160		16.17160		16.10310	16.10310		14.38	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.95000		94.95000		94.91000	94.91000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.93000		91.93000		91.88000	91.88000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			90.65000		90.65000		90.60000	90.60000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			92.78000		92.78000		92.74000	92.74000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			96.54000		96.54000		96.50000	96.50000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			95.07000		95.07000		95.04000	95.04000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			97.12000		97.12000		97.09000	97.09000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			100.82000		100.82000		100.79000	100.79000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			101.16000		101.16000		101.12000	101.12000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			96.39000		96.39000		96.35000	96.35000			0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap			101.83000		101.83000		101.79000	101.79000			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			99.49000		99.49000		99.50000	99.50000			0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap			100.17000		100.17000		100.18000	100.18000			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			99.24000		99.24000		99.25000	99.25000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.62000		99.62000		99.63000	99.63000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			100.00000		100.00000		100.02000	100.02000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap			100.94000		100.94000		100.96000	100.96000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap			98.68000		98.68000		98.70000	98.70000			0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap			100.54000		100.54000		100.58000	100.58000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			96.10000		96.10000		96.15000	96.15000			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			95.31000		95.31000		95.37000	95.37000			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			94.49000		94.49000		94.55000	94.55000			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			94.68000		94.68000		94.73000	94.73000			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.89000		96.89000		96.93000	96.93000			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap			97.03000		97.03000		97.06000	97.06000			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap			98.24000		98.24000		98.27000	98.27000			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap			100.45000		100.45000		100.48000	100.48000			0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap			101.71000		101.71000		101.74000	101.74000			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 22/03/2023	Interest Rate Swap	96.81000		96.81000		96.85000	96.85000			0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap	101.13000		101.13000		101.17000	101.17000			0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future	587.08500		587.08500		587.17900	587.17900			0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future	597.58300		597.58300		597.67600	597.67600			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future	609.18000		609.18000		609.27900	609.27900			0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future	682.19600		682.19600		682.98000	682.98000			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future	694.39500		694.39500		695.19000	695.19000			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	707.87000		707.87000		708.68700	708.68700			0.00	0.00	0	0.00
ALBI	On 02/08/2018	Index Future	619.67000		619.67000		620.63500	620.63500			0.00	30,983,500.00	5	871.00
ALBI	On 01/11/2018	Index Future	630.75100		630.75100		631.73100	631.73100			0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future	642.99100		642.99100		643.99500	643.99500			0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.76060		9.76060		9.72760	9.72760		11.90	0.00	15,128,930.00	1,550	15,640.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.88240		9.88240		9.84960	9.84960		11.99	0.00	4,941,200.00	500	800.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.00120		10.00120		9.96910	9.96910		12.10	0.00	0.00	0	11,412.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.24970		10.24970		10.21780	10.21780		12.88	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.86560		9.86560		9.83940	9.83940		12.95	0.00	1,973,120.00	200	2,180.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	10.13160		10.13160		10.10650	10.10650		13.16	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	12.92910		12.92910		12.95980	12.95980		13.75	0.00	0.00	0	1,215.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.18800		13.18800		13.21950	13.21950		13.29	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future	13.44470		13.44470		13.47760	13.47760		13.66	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	13.99380		13.99380		14.02740	14.02740		14.14	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.99490		1.99490		1.99740	1.99740		13.42	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	2.01080		2.01080		2.01340	2.01340		13.21	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.02640		2.02640		2.02920	2.02920		13.66	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.05740		2.05740		2.06040	2.06040		14.09	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.01870		2.01870		2.01030	2.01030		12.77	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.05760		2.05760		2.04910	2.04910		13.20	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.09660		2.09660		2.08790	2.08790		13.53	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.24460		2.24460		2.23400	2.23400		15.18	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

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	10.79707	78.63846		10.78015	78.74033				0.00	0.00	0	9,466.00
ES33	On 01/11/2018	Bond Future	10.90912	76.25623		10.89168	76.35944				0.00	0.00	0	0.00
ES33	On 07/02/2019	Bond Future	11.03674	77.73553		11.01853	77.84122				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	11.00546	81.41582		10.97823	81.60328				0.00	0.00	0	7,957.00
ES42	On 01/11/2018	Bond Future	11.11398	78.61165		11.08586	78.80189				0.00	0.00	0	0.00
ES42	On 07/02/2019	Bond Future	11.23335	80.13639		11.20407	80.33087				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	615.24700	615.24700		616.32000	616.32000				0.00	0.00	0	472.00
GOVI	On 01/11/2018	GOVI	626.24900	626.24900		627.33800	627.33800				0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI	638.40200	638.40200		639.51700	639.51700				0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.62250	1.62250		1.63100	1.63100			14.08	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.64450	1.64450		1.65330	1.65330			14.99	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.66520	1.66520		1.67440	1.67440			14.84	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.75810	1.75810		1.76730	1.76730			15.62	0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future	134.41365	134.41365		134.41560	134.41560				0.00	0.00	0	864.00
I2025	On 01/11/2018	Bond Future	136.84276	136.84276		136.84379	136.84379				0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future	138.11347	138.11347		138.11540	138.11540				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	102.68310	102.68310		102.78143	102.78143				0.00	0.00	0	1,370.00
I2029	On 01/11/2018	Bond Future	103.48925	103.48925		103.58850	103.58850				0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future	105.51922	105.51922		105.62107	105.62107				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	106.53406	106.53406		106.66726	106.66726				0.00	0.00	0	7,981.00
I2033	On 01/11/2018	Bond Future	107.33831	107.33831		107.47320	107.47320				0.00	0.00	0	0.00
I2033	On 07/02/2019	Bond Future	109.44377	109.44377		109.58191	109.58191				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	127.15196	127.15196		127.74853	127.74853				0.00	0.00	0	8,997.00
I2038	On 01/11/2018	Bond Future	129.44974	129.44974		130.05614	130.05614				0.00	0.00	0	0.00
I2038	On 07/02/2019	Bond Future	130.39871	130.39871		131.01781	131.01781				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

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
I2046	On 02/08/2018	Bond Future	121.05484		121.05484		121.05180	121.05180			0.00	0.00	0	10,876.00
I2046	On 01/11/2018	Bond Future	121.59329		121.59329		121.58953	121.58953			0.00	0.00	0	0.00
I2046	On 07/02/2019	Bond Future	123.97828		123.97828		123.97498	123.97498			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 02/08/2018	Bond Future	126.12422		126.12422		126.39444	126.39444			0.00	0.00	0	9,567.00
I2050	On 01/11/2018	Bond Future	128.40363		128.40363		128.67770	128.67770			0.00	0.00	0	0.00
I2050	On 07/02/2019	Bond Future	129.15092		129.15092		129.43113	129.43113			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	258.08600		258.08600		258.27000	258.27000			0.00	41,293,760.00	16	861.00
IGOV	On 01/11/2018	Index Future	262.75000		262.75000		262.93700	262.93700			0.00	0.00	0	241.00
IGOV	On 07/02/2019	Index Future	267.90400		267.90400		268.09700	268.09700			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	6.89000		93.11000		6.89000	93.11000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	6.77000		93.23000		6.77000	93.23000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future	6.80000		93.20000		6.80000	93.20000			0.00	0.00	0	35,000.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future	6.86000		93.14000		6.86000	93.14000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future	6.91000		93.09000		6.91000	93.09000			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future	0.12580		0.12580		0.12680	0.12680			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future	0.12520		0.12520		0.12640	0.12640			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future	0.12470		0.12470		0.12620	0.12620			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.12350		0.12350		0.12490	0.12490			0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future	1.57580		1.57580		1.57240	1.57240		14.18	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future	1.60020		1.60020		1.59690	1.59690		13.44	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future	1.62410		1.62410		1.62080	1.62080		13.41	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.67250		1.67250		1.66920	1.66920		13.98	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future	8.95630		8.95630		8.97090	8.97090		12.80	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future	9.06390		9.06390		9.07890	9.07890		12.87	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future	9.16970		9.16970		9.18510	9.18510		13.08	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	9.67880		9.67880		9.68980	9.68980		14.36	0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future	1.26840		1.26840		1.27660	1.27660			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future	1.27660		1.27660		1.28450	1.28450			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future	1.28480		1.28480		1.28930	1.28930			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future	1.34000		1.34000		1.34840	1.34840			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future	1.34340		1.34340		1.33460	1.33460			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future	1.34920		1.34920		1.34040	1.34040			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			1.17850		1.17850		1.16750	1.16750			0.00	0.00	0	280.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.18680		1.18680		1.17570	1.17570			0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.63820		8.63820	0.11555	8.57580	8.57580		14.73	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.79	Call	402.98480		0.04030	0.11555	282.84720	0.02828	402.985	15.56	0.27	0.00	0	50,000.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	2,739.64120		0.27396	0.11555	3,294.33370	0.32943	2,739.641	16.15	0.83	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.48270		8.48270	0.11555	8.42110	8.42110			15.02	0.00	0	283.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future	8.17	Put	1,607.47150		0.16075	0.11555	1,740.34790	0.17403	1,607.471	16.48	0.32	0.00	0	50,000.00
R186	On 02/08/2018	Bond Future			8.69865		111.88303		8.68060	111.99613		6.86	0.00	88,499,476.73	791	101,073.00
R186	On 02/08/2018	Bond Future	7.50	Call	2.32000		0.00232		2.59000	0.00259	2.320	6.18	0.00	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.25	Call	242.34000		0.24234		302.79000	0.30279	242.340	6.42	0.16	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.50	Put	1,913.65000		1.91365	1.895.95000	1.89595	1,913.650	1,913.650	6.67	0.66	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future			8.76301		113.88376		8.74427	113.99805		7.09	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	340.54000		0.34054		446.55000	0.44655	340.540	6.34	0.15	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	1,202.02000		1.20202	1,344.81000	1.34481	1,202.020	1,202.020	6.85	0.36	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,198.04000		1.19804	1,249.49000	1.24949	1,198.040	1,198.040	7.48	0.33	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			8.83607		110.78810		8.81628	110.90522		7.67	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			303.63257		303.63257		303.64049	303.64049			0.00	0.00	0	2,388.00
R197	On 01/11/2018	Bond Future			309.11997		309.11997		309.12597	309.12597			0.00	0.00	0	0.00
R197	On 07/02/2019	Bond Future			307.82677		307.82677		307.83489	307.83489			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			241.78923		241.78923		241.78749	241.78749			0.00	0.00	0	21,940.00
R202	On 01/11/2018	Bond Future			246.15920		246.15920		246.15545	246.15545			0.00	0.00	0	0.00
R202	On 07/02/2019	Bond Future			247.08013		247.08013		247.07811	247.07811			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			8.05608		102.21071		8.05250	102.22408		4.06	0.00	0.00	0	33,943.00
R2023	On 01/11/2018	Bond Future			8.11427		100.11229		8.11065	100.12515		4.25	0.00	0.00	0	0.00
R2023	On 07/02/2019	Bond Future			8.18473		102.05462		8.18063	102.06838		4.18	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			9.14227		92.13148		9.12405	92.25246		9.14	0.00	28,560,758.80	310	41,402.00
R2030	On 02/08/2018	Bond Future	8.51	Call	124.24000		0.12424		163.78000	0.16378	124.240	8.49	0.09	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	688.57000		0.68857		780.58000	0.78058	688.570	9.04	0.33	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	545.48000		0.54548		561.47000	0.56147	545.480	9.88	0.25	0.00	0	7,850.00
R2030	On 01/11/2018	Bond Future			9.20527		93.77881		9.18650	93.90130		9.56	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
R2030	On 07/02/2019	Bond Future		9.27661	91.58873		9.25700	91.71419		10.33	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		9.31026	94.78929		9.29194	94.92132		9.65	0.00	9,384,139.71	99	32,826.00
R2032	On 01/11/2018	Bond Future		9.37645	92.32922		9.35760	92.46294		10.59	0.00	0.00	0	0.00
R2032	On 07/02/2019	Bond Future		9.45010	94.12034		9.43046	94.25728		10.89	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		9.43421	99.20685		9.41585	99.35410		10.23	0.00	0.00	0	67,160.00
R2035	On 01/11/2018	Bond Future		9.50027	96.48479		9.48140	96.63400		11.27	0.00	0.00	0	0.00
R2035	On 07/02/2019	Bond Future		9.57496	98.35670		9.55534	98.50938		11.55	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		9.50613	91.47625		9.49301	91.58198		11.23	0.00	6,403,337.50	70	56,491.00
R2037	On 01/11/2018	Bond Future		9.56744	93.11180		9.55400	93.21877		11.84	0.00	0.00	0	0.00
R2037	On 07/02/2019	Bond Future		9.63622	90.65820		9.62225	90.76782		12.71	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		6.46731	101.55285		6.49124	101.54401		0.20	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		9.60139	94.73927		9.57298	94.98502		11.60	0.00	0.00	0	23,354.00
R2040	On 01/11/2018	Bond Future		9.66311	96.43320		9.63393	96.68260		12.24	0.00	0.00	0	0.00
R2040	On 01/11/2018	Bond Future	8.50	Call	172.03000	0.17203	334.89000	0.33489	172.030	10.64	0.06	0.00	0	5,900.00
R2040	On 01/11/2018	Bond Future	9.10	Call	1,008.81000	1.00881	1,411.07000	1.41107	1,008.810	11.29	0.25	0.00	0	5,900.00
R2040	On 07/02/2019	Bond Future		9.73229	93.79345		9.70206	94.04830		13.17	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		9.64013	91.76757		9.61168	92.01750		12.21	0.00	734,140.56	8	34,585.00
R2044	On 01/11/2018	Bond Future		9.69994	93.40833		9.67073	93.66206		12.85	0.00	0.00	0	0.00
R2044	On 07/02/2019	Bond Future		9.76686	90.83511		9.73661	91.09450		13.84	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		9.62647	95.25284		9.59781	95.51190		12.08	0.00	47,626,420.00	500	100,207.00
R2048	On 01/11/2018	Bond Future		9.68739	92.52340		9.65796	92.78637		13.33	0.00	0.00	0	0.00
R2048	On 07/02/2019	Bond Future		9.75579	94.31839		9.72532	94.58710		13.65	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		7.42418	100.21253		7.45944	100.16534		0.87	0.00	701,487.71	7	21,348.00
R207	On 01/11/2018	Bond Future		7.45182	102.00440		7.49537	101.95567		0.89	0.00	0.00	0	0.00
R207	On 07/02/2019	Bond Future		7.49402	100.33839		7.55007	100.28934		0.83	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 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			7.69886		100.13167		7.71106	100.10333		1.90	0.00	30,039,501.00	300	30,480.00
R208	On 01/11/2018	Bond Future			7.75102		98.52265		7.76494	98.49310		2.18	0.00	0.00	0	0.00
R208	On 07/02/2019	Bond Future			7.81746		100.43404		7.83296	100.40455		1.98	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			9.43609		75.05734		9.41762	75.18235		11.75	0.00	780,521,278.66	10,399	81,538.00
R209	On 02/08/2018	Bond Future	8.46	Call	15.21000		0.01521		26.41000	0.02641	15.210	10.30	0.01	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	18.48000		0.01848		32.27000	0.03227	18.480	10.30	0.02	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	4,408.26000		4.40826		4,355.97000	4.35597	4,408.260	10.51	0.91	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	262.34000		0.26234		361.59000	0.36159	262.340	10.77	0.16	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	2,265.87000		2.26587		2,280.79000	2.28079	2,265.870	11.30	0.67	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	1,399.02000		1.39902		1,448.30000	1.44830	1,399.020	11.65	0.50	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	2,275.61000		2.27561		2,468.22000	2.46822	2,275.610	12.01	0.67	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	168.92000		0.16892		199.13000	0.19913	168.920	13.22	0.09	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	17.63000		0.01763		19.17000	0.01917	17.630	13.91	0.01	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.49506		73.25168		9.47611	73.37850		12.89	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	10.00	Put	1,200.67000		1.20067		1,307.88000	1.30788	1,200.670	13.75	0.29	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.56013		74.67275		9.54051	74.80244		13.37	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			190.06368		190.06368		190.06304	190.06304			0.00	0.00	0	2,159.00
R210	On 01/11/2018	Bond Future			190.99843		190.99843		190.99638	190.99638			0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future			194.74471		194.74471		194.74393	194.74393			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			154.99483		154.99483		154.99877	154.99877			0.00	0.00	0	4,575.00
R212	On 01/11/2018	Bond Future			157.79587		157.79587		157.79876	157.79876			0.00	0.00	0	0.00
R212	On 07/02/2019	Bond Future			158.73723		158.73723		158.74115	158.74115			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	9.21792		86.72775		9.19947	86.84808		9.66	0.00	17,345,550.00	200	33,537.00
R213	On 01/11/2018	Bond Future	9.28239		84.73242		9.26342	84.85424		10.53	0.00	0.00	0	0.00
R213	On 07/02/2019	Bond Future	9.35561		86.37631		9.33584	86.50103		10.93	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	9.58583		74.51766		9.55716	74.72046		12.42	0.00	0.00	0	32,085.00
R214	On 01/11/2018	Bond Future	9.64579		72.55722		9.61636	72.76320		13.69	0.00	0.00	0	0.00
R214	On 07/02/2019	Bond Future	9.71307		73.96488		9.68264	74.17530		14.14	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	9.55830	9.55830		9.57380	9.57380			12.77	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	9.68970	9.68970		9.70660	9.70660			12.86	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	9.81870	9.81870		9.83580	9.83580			12.90	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.38640	10.38640		10.40000	10.40000			13.74	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	2.77800	2.77800		2.76410	2.76410			22.19	0.00	7,097,790.00	2,555	6,495.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.71090	2.71090		2.69630	2.69630			19.64	0.00	0.00	0	2,500.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.64560	2.64560		2.63120	2.63120			18.58	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.59040	2.59040		2.57460	2.57460			16.75	0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.24830	1.24830		1.26160	1.26160				0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.21250	1.21250		1.22480	1.22480				0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.17850	1.17850		1.19000	1.19000				0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.09250	1.09250		1.10660	1.10660				0.00	0.00	0	0.00
Total for Derivatives :												2,281,313,822.20	105,120	6 732 916.00
Grand Total:												2,281,313,822.20	105,120	6 732 916.00