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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 07/06/2018

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
<b>Derivatives</b>													
\$ / R	On 08/06/2018	Any day expiry	12.92420	12.92420		12.71420	12.71420		18.59	0.00	0.00	0	1,746.00
\$ / R	On 08/06/2018	Any day expiry	12.80	137.97950	0.13798	34.06380	0.03406	137.980	20.45	0.82	0.00	0	1,746.00
\$ / R	On 15/06/2018	Any day expiry		12.92590	12.92590	12.35090	12.35090		17.05	0.00	0.00	0	20.00
\$ / R	On 18/06/2018	Foreign Exchange Future		12.93110	12.93110	12.72930	12.72930		16.12	0.00	1,891,703,550.10	146,291	874,157.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	0.00000	0.00000	0.00020	0.00000	17.94	0.00	0.00	0	60,750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	0.00030	0.00000	0.00470	0.00000	18.51	0.00	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.35	Call	1,581.10330	1.58110	1,379.33450	1.37933	1,581.103	1.00	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.45	Call	1,481.11310	1.48111	1,279.41020	1.27941	1,481.113	1.00	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	0.02500	0.00003	0.18840	0.00019	19.36	0.00	0.00	0	40,216.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.60	Put	0.08180	0.00008	0.34580	0.00035	19.65	0.00	0.00	0	12,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	0.25480	0.00025	0.84520	0.00085	19.28	0.00	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.77	Put	0.28660	0.00029	0.95090	0.00095	19.18	0.00	0.00	0	76,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.80	Put	0.34170	0.00034	1.13370	0.00113	19.03	0.00	0.00	0	5,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.90	Put	0.61230	0.00061	2.02360	0.00202	18.52	0.00	0.00	0	9,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Call	932.19080	0.93219	732.86910	0.73287	932.191	18.01	0.99	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	1.09080	0.00109	3.56910	0.00357	1.091	18.01	0.01	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	1.53730	0.00154	4.98350	0.00498	1.537	17.70	0.01	0.00	0	150.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	2.15990	0.00216	7.06120	0.00706	2.160	17.40	0.02	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	2.41730	0.00242	8.01510	0.00802	2.417	17.30	0.02	0.00	0	155,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Call	783.65690	0.78366	587.83280	0.58783	783.657	17.25	0.98	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	2.55690	0.00256	8.53280	0.00853	2.557	17.25	0.02	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.20	Call	734.48040	0.73448	540.88190	0.54088	734.480	16.99	0.98	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.23	Call	705.09150	0.70509	513.12910	0.51313	705.091	16.84	0.97	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Call	685.55630	0.68556	494.82620	0.49483	685.556	16.74	0.97	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	4.45630	0.00446	15.52620	0.01553	4.456	16.74	0.03	0.00	0	12,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Call	636.95690	0.63696	449.85760	0.44986	636.957	16.48	0.96	0.00	0	4,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	5.85690	0.00586	20.55760	0.02056	5.857	16.48	0.04	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	11.31260	0.01131	34.74230	0.03474	11.313	16.43	0.07	0.00	0	15,103.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.45	Call	496.46590	0.49647	323.65390	0.32365	496.466	16.40	0.91	0.00	0	150.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	451.66420	0.45166	285.25490	0.28525	451.664	16.37	0.89	0.00	0	3,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	20.56420	0.02056	55.95490	0.05595	20.564	16.37	0.11	0.00	0	115,230.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.55	Put	27.12380	0.02712	69.76970	0.06977	27.124	16.34	0.14	0.00	0	80,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.55	Call	408.22380	0.40822	249.06970	0.24907	408.224	16.34	0.86	0.00	0	80,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.70	Put	57.25000	0.05725	0.00000	0.00000	57.250	16.26	0.26	33,328,150.80	10,000	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Call	252.60980	0.25261	130.00360	0.13000	252.610	16.23	0.70	0.00	0	4,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	71.50980	0.07151	150.70360	0.15070	71.510	16.23	0.30	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.89	Put	124.81720	0.12482	0.00000	0.00000	124.817	16.15	0.45	578,950.01	100	100.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	159.75770	0.15976	291.48110	0.29148	159.758	16.16	0.53	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	114.47380	0.11447	52.00260	0.05200	114.474	16.30	0.43	0.00	0	15,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	183.37380	0.18337	322.70260	0.32270	183.374	16.30	0.57	112,403,398.54	15,200	21,228.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	215.20760	0.21521	363.30530	0.36331	215.208	16.48	0.62	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	301.02430	0.30102	466.64840	0.46665	301.024	16.90	0.73	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	324.30520	0.32431	493.54510	0.49355	324.305	17.01	0.75	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	406.25910	0.40626	585.51930	0.58552	406.259	17.37	0.82	0.00	0	25,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	30.47380	0.03047	11.88650	0.01189	30.474	17.54	0.15	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	548.10460	0.54810	738.34670	0.73835	548.105	17.94	0.90	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	566.52670	0.56653	757.81690	0.75782	566.527	18.01	0.91	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	585.06990	0.58507	777.32660	0.77733	585.070	18.08	0.91	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	718.00130	0.71800	914.77470	0.91477	718.001	18.73	0.95	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	825.21770	0.82522	1,023.52940	1.02353	825.218	19.55	0.96	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	874.28040	0.87428	1,073.10970	1.07311	874.280	19.93	0.97	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	884.11250	0.88411	1,083.03450	1.08303	884.113	20.00	0.97	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	903.79410	0.90379	1,102.89190	1.10289	903.794	20.15	0.97	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	913.64330	0.91364	1,112.82430	1.11282	913.643	20.23	0.97	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	972.84280	0.97284	1,172.46540	1.17247	972.843	20.67	0.98	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Call	2.92970	0.00293	1.31080	0.00131	2.930	21.42	0.02	0.00	0	30,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,071.82970	1.07183	1,272.01080	1.27201	1,071.830	21.42	0.98	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	1,171.10760	1.17111	1,371.63100	1.37163	1,171.108	22.17	0.99	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	1,320.38190	1.32038	1,521.21500	1.52121	1,320.382	23.29	0.99	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	0.51310	0.00051	0.17480	0.00017	0.513	24.38	0.00	306,249.37	7,600	7,600.00

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	14.71	Call	0.26320	0.00026	0.08920	0.00009	0.263	25.08	0.00	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	0.18280	0.00018	0.06190	0.00006	0.183	25.47	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	0.06330	0.00006	0.02160	0.00002	0.063	26.63	0.00	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	0.05710	0.00006	0.01950	0.00002	0.057	26.75	0.00	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	0.04350	0.00004	0.01490	0.00001	0.043	27.06	0.00	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	0.03320	0.00003	0.01140	0.00001	0.033	27.37	0.00	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	0.02170	0.00002	0.02020	0.00002	0.022	27.88	0.00	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	0.01730	0.00002	0.02660	0.00003	0.017	28.15	0.00	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	0.01570	0.00002	0.02970	0.00003	0.016	28.27	0.00	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	0.00180	0.00000	0.06870	0.00007	0.002	27.26	0.00	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	0.00000	0.00000	0.17050	0.00017	0.000	25.57	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	0.00000	0.00000	0.26340	0.00026	0.000	24.57	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	0.00000	0.00000	0.27820	0.00028	0.000	24.44	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.00000	0.00000	0.32030	0.00032	0.000	24.07	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.00000	0.00000	0.33700	0.00034	0.000	23.94	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.00000	0.00000	0.34060	0.00034	0.000	23.35	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.00000	0.00000	0.17270	0.00017	0.000	22.43	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.00000	0.00000	0.14070	0.00014	0.000	22.43	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.00000	0.00000	0.08150	0.00008	0.000	22.43	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.00000	0.00000	0.05200	0.00005	0.000	22.43	0.00	0.00	0	7,028.00
\$ / R	On 20/06/2018	Any day expiry			12.93440	12.93440	12.73270	12.73270		16.17	0.00	0.00	0	5,947.00
\$ / R	On 29/06/2018	Any day expiry			12.94970	12.94970	12.74770	12.74770		15.76	0.00	1,415,419.50	109	4,090.00
\$ / R	On 29/06/2018	Any day expiry	12.22	Put	8.87970	0.00888	22.96770	0.02297	8.880	14.24	0.05	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	12.44	Put	26.48900	0.02649	67.12870	0.06713	26.489	14.06	0.12	0.00	0	109.00
\$ / R	On 29/06/2018	Any day expiry	12.45	Put	27.98940	0.02799	69.98120	0.06998	27.989	14.09	0.12	0.00	0	635.00
\$ / R	On 29/06/2018	Any day expiry	12.47	Put	31.17700	0.03118	75.92970	0.07593	31.177	14.16	0.14	0.00	0	158.00
\$ / R	On 29/06/2018	Any day expiry	12.52	Call	469.99420	0.46999	319.94850	0.31995	469.994	14.33	0.84	0.00	0	109.00
\$ / R	On 29/06/2018	Any day expiry	12.55	Call	446.29930	0.44630	300.75340	0.30075	446.299	14.43	0.82	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	12.56	Call	438.54670	0.43855	294.52610	0.29453	438.547	14.46	0.81	0.00	0	635.00
\$ / R	On 29/06/2018	Any day expiry	12.62	Call	393.62900	0.39363	258.97040	0.25897	393.629	14.66	0.77	0.00	0	158.00
\$ / R	On 29/06/2018	Any day expiry	12.85	Call	248.83180	0.24883	152.29620	0.15230	248.832	15.43	0.59	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	873.95030	0.87395	1,063.11720	1.06312	873.950	18.78	0.91	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	0.42920	0.00043	0.28370	0.00028	0.429	25.98	0.00	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	0.22860	0.00023	0.21390	0.00021	0.229	28.22	0.00	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.95480	12.95480	12.75270	12.75270		15.46	0.00	0.00	0	100.00
\$ / R	On 02/07/2018	Any day expiry	11.80	Put	3.66750	0.00367	5.97760	0.00598	3.668	17.07	0.02	0.00	0	2,000.00
\$ / R	On 02/07/2018	Any day expiry	12.50	Put	42.46390	0.04246	92.46020	0.09246	42.464	14.21	0.16	0.00	0	2,000.00
\$ / R	On 02/07/2018	Any day expiry	13.12	Call	146.51240	0.14651	86.68200	0.08668	146.512	16.11	0.39	0.00	0	2,000.00
\$ / R	On 03/07/2018	Any day expiry			12.95650	12.95650	12.75440	12.75440		15.49	0.00	0.00	0	55.00
\$ / R	On 03/07/2018	Any day expiry	12.60	Put	68.84580	0.06885	133.27480	0.13327	68.846	14.56	0.23	0.00	0	100,000.00
\$ / R	On 05/07/2018	Any day expiry			12.95980	12.95980	12.75770	12.75770		15.46	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry			12.96150	12.96150	12.75940	12.75940		15.48	0.00	1,925,670.00	150	150.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	10.64120	0.01064	18.24930	0.01825	10.641	15.18	0.05	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	60.75300	0.06075	34.31500	0.03432	60.753	17.88	0.18	0.00	0	1,000.00

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\$ / R	On 06/07/2018	Any day expiry	13.73	Call	45.05570	0.04506	25.14630	0.02515	45.056	18.22	0.14	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.98520	12.98520	12.78270	12.78270		15.45	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.99190	12.99190	12.78930	12.78930		15.34	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	1,483.56580	1.48357	1,675.46180	1.67546	1,483.566	19.28	0.93	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	2.18900	0.00219	1.76640	0.00177	2.189	22.61	0.01	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.99360	12.99360	12.79100	12.79100		15.36	0.00	0.00	0	70.00
\$ / R	On 27/07/2018	Any day expiry			12.99700	12.99700	12.79430	12.79430		15.39	0.00	6,406,250.00	500	845.00
\$ / R	On 31/07/2018	Any day expiry			13.00370	13.00370	12.80100	12.80100		15.29	0.00	0.00	0	2,974.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	891.13160	0.89113	1,063.17320	1.06317	891.132	17.60	0.80	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	3.26070	0.00326	2.53150	0.00253	3.261	21.30	0.01	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	2.76660	0.00277	2.23930	0.00224	2.767	23.74	0.01	0.00	0	500.00
\$ / R	On 02/08/2018	Any day expiry			13.00710	13.00710	12.80430	12.80430		15.32	0.00	0.00	0	55.00
\$ / R	On 07/08/2018	Any day expiry			13.01550	13.01550	12.81260	12.81260		15.25	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	66.30150	0.06630	108.82510	0.10883	66.301	14.09	0.16	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	946.38610	0.94639	1,118.20470	1.11820	946.386	17.61	0.80	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	3.84440	0.00384	2.78960	0.00279	3.844	22.38	0.01	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			13.02560	13.02560	12.82250	12.82250		15.29	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			13.05560	13.05560	12.85210	12.85210		15.22	0.00	0.00	0	3,855.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	909.67320	0.90967	1,070.86100	1.07086	909.673	17.07	0.74	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	11.16920	0.01117	6.97530	0.00698	11.169	20.98	0.02	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	5.60320	0.00560	3.14560	0.00315	5.603	21.49	0.01	0.00	0	500.00
\$ / R	On 03/09/2018	Any day expiry			13.06060	13.06060	12.47770	12.47770		15.13	0.00	0.00	0	177.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.08390	13.08390	12.87990	12.87990		15.22	0.00	1,697,858,451.30	129,767	210,346.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	16.61350	0.01661	20.60370	0.02060	16.613	14.45	0.04	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	17.16590	0.01717	21.30770	0.02131	17.166	14.38	0.04	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	20.22970	0.02023	25.23820	0.02524	20.230	14.05	0.05	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	25.92960	0.02593	39.86880	0.03987	25.930	13.55	0.06	0.00	0	93,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	32.76950	0.03277	52.75170	0.05275	32.769	13.43	0.08	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	37.94170	0.03794	60.26110	0.06026	37.942	13.49	0.09	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	50.14760	0.05015	77.61470	0.07761	50.148	13.59	0.11	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Put	93.36260	0.09336	136.30170	0.13630	93.363	13.86	0.17	0.00	0	40,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	927.26260	0.92726	766.20170	0.76620	927.263	13.86	0.83	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	104.47570	0.10448	151.58800	0.15159	104.476	13.92	0.19	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	124.13710	0.12414	178.26250	0.17826	124.137	14.00	0.22	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	742.84220	0.74284	603.34740	0.60335	742.842	14.17	0.74	0.00	0	4,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	158.94220	0.15894	223.44740	0.22345	158.942	14.17	0.26	0.00	0	34,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.58	Put	186.12960	0.18613	257.03840	0.25704	186.130	14.31	0.29	0.00	0	8,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	197.02270	0.19702	270.34680	0.27035	197.023	14.36	0.30	0.00	0	13,231.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	212.14050	0.21214	288.69260	0.28869	212.140	14.43	0.32	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	575.47410	0.57547	457.69170	0.45769	575.474	14.64	0.64	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	558.78440	0.55878	443.40150	0.44340	558.784	14.69	0.63	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	297.90480	0.29790	390.49940	0.39050	297.905	14.78	0.39	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	457.04670	0.45705	359.07920	0.35908	457.047	15.05	0.55	0.00	0	30,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	372.72610	0.37273	291.20420	0.29120	372.726	15.46	0.47	0.00	0	4,000.00

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 17/09/2018	Foreign Exchange Future	13.25	Call	354.34720	0.35435	276.28610	0.27629	354.347	15.57	0.46	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	520.44720	0.52045	646.38610	0.64639	520.447	15.57	0.54	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	336.83340	0.33683	262.12710	0.26213	336.833	15.69	0.44	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	274.81990	0.27482	212.42210	0.21242	274.820	16.16	0.37	0.00	0	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	235.89910	0.23590	181.27940	0.18128	235.899	16.51	0.33	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	20.08070	0.02008	12.55430	0.01255	20.081	20.48	0.04	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	18.26260	0.01826	11.21150	0.01121	18.263	20.50	0.03	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	15.93270	0.01593	9.51920	0.00952	15.933	20.53	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	12.95890	0.01296	7.41450	0.00741	12.959	20.58	0.03	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			13.10200	13.10200	12.89780	12.89780		15.25	0.00	0.00	0	3,280.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	925.81420	0.92581	1,078.83170	1.07883	925.814	16.80	0.69	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	17.52960	0.01753	10.04010	0.01004	17.530	20.23	0.03	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	7.83500	0.00784	3.72150	0.00372	7.835	20.19	0.02	0.00	0	500.00
\$ / R	On 02/10/2018	Any day expiry			13.10860	13.10860	12.90430	12.90430		15.22	0.00	0.00	0	55.00
\$ / R	On 25/10/2018	Any day expiry			13.14660	13.14660	12.94170	12.94170		15.30	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			13.15320	13.15320	12.94820	12.94820		15.28	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			13.15650	13.15650	12.95150	12.95150		15.30	0.00	0.00	0	3,113.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	942.93510	0.94294	1,087.79220	1.08779	942.935	16.59	0.66	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	35.09090	0.03509	28.23690	0.02824	35.091	20.84	0.05	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	23.46200	0.02346	18.15350	0.01815	23.462	21.60	0.03	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			13.15810	13.15810	12.95310	12.95310		15.30	0.00	0.00	0	55.00
\$ / R	On 05/11/2018	Any day expiry			13.16470	13.16470	12.95960	12.95960		15.27	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	67.40580	0.06741	94.34740	0.09435	67.406	13.61	0.12	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	990.24140	0.99024	1,136.75630	1.13676	990.241	16.66	0.67	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	30.61150	0.03061	25.20310	0.02520	30.612	21.35	0.04	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			13.17790	13.17790	12.97260	12.97260		15.35	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			13.18290	13.18290	12.97750	12.97750		15.37	0.00	0.00	0	0.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	13.08320	0.01308	16.11850	0.01612	13.083	15.42	0.02	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	52.40110	0.05240	63.96440	0.06396	52.401	14.04	0.09	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	521.92770	0.52193	428.02050	0.42802	521.928	15.41	0.51	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			13.20600	13.20600	13.00030	13.00030		15.34	0.00	0.00	0	2,867.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	956.41010	0.95641	1,095.10470	1.09510	956.410	16.43	0.63	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	50.28780	0.05029	41.38150	0.04138	50.288	21.11	0.06	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	34.39990	0.03440	25.37460	0.02537	34.400	21.89	0.04	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			13.22410	13.22410	13.01820	13.01820		15.31	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	853.87510	0.85388	983.64450	0.98364	853.875	16.11	0.59	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	102.80880	0.10281	82.39560	0.08240	102.809	19.28	0.12	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			13.22900	13.22900	13.02290	13.02290		15.41	0.00	793,740.00	60	26,953.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	61.78560	0.06179	73.87400	0.07387	61.786	14.04	0.09	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	73.36380	0.07336	89.39000	0.08939	73.364	13.94	0.11	0.00	0	232,078.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	203.18600	0.20319	256.52090	0.25652	203.186	14.16	0.24	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	241.68560	0.24169	304.18630	0.30419	241.686	14.27	0.27	0.00	0	10,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	970.68560	0.97069	827.08630	0.82709	970.686	14.27	0.73	0.00	0	232,078.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	288.97830	0.28898	361.15650	0.36116	288.978	14.41	0.31	0.00	0	39,589.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	688.01460	0.68801	575.41290	0.57541	688.015	15.01	0.59	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	597.26950	0.59727	497.34080	0.49734	597.269	15.33	0.53	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	576.36470	0.57636	479.50040	0.47950	576.365	15.41	0.52	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	483.34480	0.48334	399.49560	0.39950	483.345	15.85	0.45	0.00	0	232,078.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	391.44770	0.39145	321.84720	0.32185	391.448	16.38	0.38	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	352.56660	0.35257	289.48390	0.28948	352.567	16.64	0.35	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	340.56810	0.34057	279.50980	0.27951	340.568	16.73	0.34	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	170.78700	0.17079	136.52220	0.13652	170.787	18.35	0.19	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	89.80790	0.08981	74.01010	0.07401	89.808	19.65	0.11	0.00	0	2,000.00
\$ / R	On 31/12/2018	Any day expiry			13.25680	13.25680	13.04990	13.04990		15.33	0.00	0.00	0	1,580.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	967.60160	0.96760	1,102.06310	1.10206	967.602	16.27	0.61	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	65.75380	0.06575	55.62090	0.05562	65.754	21.25	0.07	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	43.96410	0.04396	32.41970	0.03242	43.964	21.83	0.05	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			13.26010	13.26010	13.05310	13.05310		15.33	0.00	0.00	0	55.00
\$ / R	On 30/01/2019	Any day expiry			13.30590	13.30590	13.09750	13.09750		15.38	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			13.30750	13.30750	13.09910	13.09910		15.38	0.00	0.00	0	1,225.00
\$ / R	On 13/02/2019	Any day expiry			13.32880	13.32880	13.11980	13.11980		15.44	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			13.35330	13.35330	13.14360	13.14360		15.43	0.00	0.00	0	1,280.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.38270	13.38270	13.17210	13.17210		15.47	0.00	0.00	0	4,948.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	8.24830	0.00825	9.40100	0.00940	8.248	13.72	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	104.40610	0.10441	131.46120	0.13146	104.406	13.59	0.12	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.06	Put	170.10780	0.17011	208.44750	0.20845	170.108	13.86	0.18	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.45	Call	700.02540	0.70003	599.22500	0.59922	700.025	15.54	0.51	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	401.82160	0.40182	340.09370	0.34009	401.822	17.13	0.33	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Call	274.34380	0.27434	228.40570	0.22841	274.344	18.10	0.24	0.00	0	500.00
\$ / R	On 27/03/2019	Any day expiry			13.39740	13.39740	13.18630	13.18630		15.46	0.00	0.00	0	4,414.00
\$ / R	On 02/04/2019	Any day expiry			13.40710	13.40710	13.19570	13.19570		15.45	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			13.45270	13.45270	13.23990	13.23990		15.49	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	535.13360	0.53513	621.76670	0.62177	535.134	14.82	0.38	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	771.38190	0.77138	666.68150	0.66668	771.382	15.54	0.52	0.00	0	2,500.00
\$ / R	On 31/05/2019	Any day expiry			13.50320	13.50320	13.28890	13.28890		15.52	0.00	0.00	0	55.00
\$ / R	On 03/06/2019	Any day expiry			13.50810	13.50810	13.29360	13.29360		15.51	0.00	731,008,800.00	54,000	54,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future			13.52550	13.52550	13.31060	13.31060		15.60	0.00	0.00	0	3,087.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	11.04500	0.01105	13.77780	0.01378	11.045	11.50	0.02	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	273.34340	0.27334	321.20600	0.32121	273.343	14.15	0.23	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	523.90970	0.52391	453.60730	0.45361	523.910	17.00	0.36	0.00	0	1,000.00
\$ / R	On 01/07/2019	Any day expiry			13.55000	13.55000	13.33570	13.33570		15.63	0.00	0.00	0	55.00
\$ / R	On 01/08/2019	Any day expiry			13.59470	13.59470	13.38150	13.38150		15.78	0.00	0.00	0	55.00
\$ / R	On 02/09/2019	Any day expiry			13.64090	13.64090	13.42880	13.42880		15.89	0.00	0.00	0	55.00
\$ / R	On 16/09/2019	Foreign Exchange Future			13.66110	13.66110	13.45000	13.45000		15.91	0.00	0.00	0	0.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	20.10840	0.02011	0.00000	0.00000	20.108	11.50	0.03	763,712.40	2,000	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	398.71490	0.39871	0.00000	0.00000	398.715	14.56	0.27	3,614,946.98	1,000	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	426.28660	0.42629	0.00000	0.00000	426.287	18.51	0.27	7,324,365.44	2,000	1,000.00
\$ / R	On 02/10/2019	Any day expiry			13.68420	13.68420	13.47310	13.47310		16.00	0.00	0.00	0	55.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/10/2019	Any day expiry		13.72600	13.72600		13.51600	13.51600		16.09	0.00	0.00	0	55.00
\$ / R	On 02/12/2019	Any day expiry		13.77220	13.77220		13.56320	13.56320		16.11	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future		13.78810	13.78810		13.57950	13.57950		16.18	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	150.88140	0.15088	126.97950	0.12698	150.881	21.23	0.10	0.00	0	2,000.00
\$ / R	On 02/01/2020	Any day expiry		13.81690	13.81690		13.60900	13.60900		16.19	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry		13.85880	13.85880		13.65190	13.65190		16.25	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry		13.90350	13.90350		13.69770	13.69770		16.30	0.00	0.00	0	55.00
\$ / R	On 02/04/2020	Any day expiry		13.94820	13.94820		13.74350	13.74350		16.36	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry		13.98720	13.98720		13.78340	13.78340		16.40	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry		14.03620	14.03620		13.83360	13.83360		16.44	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future		14.05150	14.05150		13.85090	13.85090		16.44	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry		14.15530	14.15530		13.94750	13.94750		16.61	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future		14.26370	14.26370		14.04820	14.04820		16.77	0.00	0.00	0	0.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future		12.93110	12.93110		12.72930	12.72930		16.12	0.00	193,966.50	15	412.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future		13.08390	13.08390		12.87990	12.87990		15.22	0.00	0.00	0	47.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future		13.22900	13.22900		13.02290	13.02290		15.41	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future		13.52550	13.52550		13.31060	13.31060		15.60	0.00	0.00	0	0.00
£ / R	On 18/06/2018	Foreign Exchange Future		17.34950	17.34950		17.10100	17.10100		16.23	0.00	454,921,239.50	26,221	216,406.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	284.75040	0.28475	461.03580	0.46104	284.750	16.62	0.61	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	0.11080	0.00011	0.04630	0.00005	0.111	28.15	0.00	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future		17.63060	17.63060		17.37770	17.37770		15.17	0.00	427,118,915.60	24,226	42,820.00
£ / R	On 14/12/2018	Foreign Exchange Future		17.90040	17.90040		17.64420	17.64420		15.38	0.00	0.00	0	7,631.00
£ / R	On 18/03/2019	Foreign Exchange Future		18.19840	18.19840		17.93460	17.93460		15.76	0.00	0.00	0	4,932.00
£ / R	On 14/06/2019	Foreign Exchange Future		18.47530	18.47530		18.20550	18.20550		15.99	0.00	0.00	0	5,465.00
¥ / R	On 18/06/2018	Foreign Exchange Future		0.11762	0.11762		0.11576	0.11576		26.50	0.00	0.00	0	8,296.00
¥ / R	On 17/09/2018	Foreign Exchange Future		0.11979	0.11979		0.11789	0.11789		17.19	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future		0.12193	0.12193		0.12000	0.12000		15.78	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.12664	0.12664		0.12460	0.12460		18.88	0.00	0.00	0	0.00
€ / R	On 18/06/2018	Foreign Exchange Future		15.29980	15.29980		15.00130	15.00130		15.04	0.00	652,857,765.80	42,671	99,891.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	0.00960	0.00001	0.14440	0.00014	0.010	19.17	0.00	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	0.13930	0.00014	0.53820	0.00054	0.139	19.92	0.00	0.00	0	50,948.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	0.41560	0.00042	1.65930	0.00166	0.416	18.96	0.00	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	1.63180	0.00163	6.54020	0.00654	1.632	17.75	0.01	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.30	Call	1,001.87520	1.00188	709.79320	0.70979	1,001.875	17.53	0.99	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.40	Call	903.14030	0.90314	615.33160	0.61533	903.140	17.10	0.98	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	355.44500	0.35544	155.96660	0.15597	355.445	15.60	0.77	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	136.41900	0.13642	317.37380	0.31737	136.419	15.13	0.45	0.00	0	50,948.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.63	Call	53.23520	0.05324	15.70340	0.01570	53.235	15.84	0.22	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.00	Call	12.12580	0.01213	4.51880	0.00452	12.126	16.73	0.06	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,143.69560	1.14370	1,440.21050	1.44021	1,143.696	19.70	0.98	0.00	0	6,460.00

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	18.61	Call	0.04390	0.00004		0.09980	0.00010	0.044	31.75	0.00	0.00	0	6,460.00	
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	0.15050	0.00015		0.05060	0.00005	0.151	50.42	0.00	0.00	0	50,948.00	
€ / R	On 16/07/2018	Any day expiry			15.39130	15.39130		15.09080	15.09080		14.53	0.00	0.00	0	34.00	
€ / R	On 31/07/2018	Any day expiry			15.43850	15.43850		15.21010	15.21010		14.62	0.00	501,933.30	33	33.00	
€ / R	On 17/09/2018	Foreign Exchange Future			15.59050	15.59050		15.28640	15.28640		14.54	0.00	673,696,686.00	43,212	98,567.00	
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	12.88960	0.01289		13.08160	0.01308	12.890	14.48	0.03	0.00	0	29,734.00	
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	42.71330	0.04271		74.59530	0.07460	42.713	12.76	0.09	0.00	0	86,688.00	
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	638.06770	0.63807		830.58450	0.83058	638.068	15.01	0.57	0.00	0	86,824.00	
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	164.51440	0.16451		110.88190	0.11088	164.514	16.65	0.22	0.00	0	29,734.00	
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	13.81790	0.01382		9.71720	0.00972	13.818	20.82	0.02	0.00	0	86,824.00	
€ / R	On 14/12/2018	Foreign Exchange Future			15.87740	15.87740		15.56840	15.56840		14.64	0.00	3,969,350.00	250	8,875.00	
€ / R	On 18/03/2019	Foreign Exchange Future			16.19940	16.19940		15.88150	15.88150		14.61	0.00	0.00	0	4,808.00	
€ / R	On 14/06/2019	Foreign Exchange Future			16.49920	16.49920		16.17160	16.17160		14.69	0.00	53,193,420.80	3,224	5,256.00	
10Y STND	On 17/12/2025	Interest Rate Swap			95.74000	95.74000		94.95000	94.95000			0.00	0.00	0	0.00	
10Y STND	On 16/03/2026	Interest Rate Swap			92.75000	92.75000		91.93000	91.93000			0.00	0.00	0	0.00	
10Y STND	On 15/06/2026	Interest Rate Swap			91.50000	91.50000		90.65000	90.65000			0.00	0.00	0	0.00	
10Y STND	On 21/09/2026	Interest Rate Swap			93.65000	93.65000		92.78000	92.78000			0.00	0.00	0	0.00	
10Y STND	On 21/12/2026	Interest Rate Swap			97.41000	97.41000		96.54000	96.54000			0.00	0.00	0	0.00	
10Y STND	On 15/03/2027	Interest Rate Swap			95.98000	95.98000		95.07000	95.07000			0.00	0.00	0	0.00	
10Y STND	On 21/06/2027	Interest Rate Swap			98.05000	98.05000		97.12000	97.12000			0.00	0.00	0	0.00	
10Y STND	On 20/09/2027	Interest Rate Swap			101.76000	101.76000		100.82000	100.82000			0.00	0.00	0	0.00	
10Y STND	On 20/12/2027	Interest Rate Swap			102.12000	102.12000		101.16000	101.16000			0.00	0.00	0	0.00	
10Y STND	On 22/03/2028	Interest Rate Swap			97.40000	97.40000		96.39000	96.39000			0.00	0.00	0	0.00	
10Y STND	On 20/06/2028	Interest Rate Swap			102.84000	102.84000		101.83000	101.83000			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			100.51000	100.51000		100.50000	100.50000			0.00	0.00	0	0.00	
1Y STND	On 22/03/2019	Interest Rate Swap			99.52000	99.52000		99.49000	99.49000			0.00	0.00	0	0.00	
1Y STND	On 20/06/2019	Interest Rate Swap			100.21000	100.21000		100.17000	100.17000			0.00	0.00	0	0.00	
2Y STND	On 15/06/2018	Interest Rate Swap			98.59000	98.59000		98.59000	98.59000			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			98.89000	98.89000		98.88000	98.88000			0.00	0.00	0	0.00	
2Y STND	On 15/03/2019	Interest Rate Swap			99.26000	99.26000		99.24000	99.24000			0.00	0.00	0	0.00	
2Y STND	On 21/06/2019	Interest Rate Swap			99.66000	99.66000		99.62000	99.62000			0.00	0.00	0	0.00	
2Y STND	On 20/09/2019	Interest Rate Swap			100.07000	100.07000		100.00000	100.00000			0.00	0.00	0	0.00	
2Y STND	On 20/12/2019	Interest Rate Swap			101.03000	101.03000		100.94000	100.94000			0.00	0.00	0	0.00	
2Y STND	On 23/03/2020	Interest Rate Swap			98.80000	98.80000		98.68000	98.68000			0.00	0.00	0	0.00	
2Y STND	On 22/06/2020	Interest Rate Swap			100.71000	100.71000		100.54000	100.54000			0.00	0.00	0	0.00	
5Y STND	On 17/12/2020	Interest Rate Swap			96.33000	96.33000		96.10000	96.10000			0.00	0.00	0	0.00	
5Y STND	On 16/03/2021	Interest Rate Swap			95.57000	95.57000		95.31000	95.31000			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	94.79000	94.79000	94.79000	94.49000	94.49000				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	95.01000	95.01000	95.01000	94.68000	94.68000				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	97.25000	97.25000	97.25000	96.89000	96.89000				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	97.43000	97.43000	97.43000	97.03000	97.03000				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	98.67000	98.67000	98.67000	98.24000	98.24000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	100.91000	100.91000	100.91000	100.45000	100.45000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	102.20000	102.20000	102.20000	101.71000	101.71000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	97.35000	97.35000	97.35000	96.81000	96.81000				0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap	101.69000	101.69000	101.69000	101.13000	101.13000				0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future	584.79900	584.79900	584.79900	587.08500	587.08500				0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future	595.25700	595.25700	595.25700	597.58300	597.58300				0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future	606.80900	606.80900	606.80900	609.18000	609.18000				0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future	677.11600	677.11600	677.11600	682.19600	682.19600				0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future	689.22500	689.22500	689.22500	694.39500	694.39500				0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	702.60100	702.60100	702.60100	707.87000	707.87000				0.00	0.00	0	0.00
ALBI	On 02/08/2018	Index Future	614.36800	614.36800	614.36800	619.67000	619.67000				0.00	0.00	0	871.00
ALBI	On 01/11/2018	Index Future	625.35500	625.35500	625.35500	630.75100	630.75100				0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future	637.49000	637.49000	637.49000	642.99100	642.99100				0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.88230	9.88230	9.88230	9.76060	9.76060			13.00	0.00	10,376,415.00	1,050	15,640.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	10.00540	10.00540	10.00540	9.88240	9.88240			12.21	0.00	0.00	0	800.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.12550	10.12550	10.12550	10.00120	10.00120			12.41	0.00	0.00	0	11,412.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.37960	10.37960	10.37960	10.24970	10.24970			13.16	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.97030	9.97030	9.97030	9.86560	9.86560			13.90	0.00	0.00	0	2,180.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	10.23950	10.23950	10.23950	10.13160	10.13160			13.42	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	13.17260	13.17260	13.17260	12.92910	12.92910			13.46	0.00	0.00	0	1,215.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.43620	13.43620	13.43620	13.18800	13.18800			13.32	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future	13.69720	13.69720	13.69720	13.44470	13.44470			13.68	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.26190	14.26190	14.26190	13.99380	13.99380			14.15	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	2.02460	2.02460	2.02460	1.99490	1.99490			13.78	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	2.04050	2.04050	2.04050	2.01080	2.01080			13.69	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.05600	2.05600	2.05600	2.02640	2.02640			13.70	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.08770	2.08770	2.08770	2.05740	2.05740			14.46	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.05790	2.05790	2.05790	2.01870	2.01870			14.08	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.09740	2.09740	2.09740	2.05760	2.05760			13.53	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.13720	2.13720	2.13720	2.09660	2.09660			13.85	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.28580	2.28580	2.28580	2.24460	2.24460			15.45	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
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 02/08/2018	Bond Future	10.91337	77.94366		10.79707	78.63846				0.00	0.00	0	9,466.00
ES33	On 01/11/2018	Bond Future	11.02957	75.54908		10.90912	76.25623				0.00	0.00	0	0.00
ES33	On 07/02/2019	Bond Future	11.16194	77.01478		11.03674	77.73553				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	11.12688	80.58905		11.00546	81.41582				0.00	0.00	0	7,957.00
ES42	On 01/11/2018	Bond Future	11.23976	77.77024		11.11398	78.61165				0.00	0.00	0	0.00
ES42	On 07/02/2019	Bond Future	11.36397	79.27879		11.23335	80.13639				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	609.68100	609.68100		615.24700	615.24700				0.00	18,290,430.00	3	473.00
GOVI	On 01/11/2018	GOVI	620.58400	620.58400		626.24900	626.24900				0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI	632.62700	632.62700		638.40200	638.40200				0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.64820	1.64820		1.62250	1.62250			15.92	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.67000	1.67000		1.64450	1.64450			14.85	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.69090	1.69090		1.66520	1.66520			15.45	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.78380	1.78380		1.75810	1.75810			16.10	0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future	134.16392	134.16392		134.41365	134.41365				0.00	0.00	0	864.00
I2025	On 01/11/2018	Bond Future	136.58870	136.58870		136.84276	136.84276				0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future	137.85459	137.85459		138.11347	138.11347				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	102.68339	102.68339		102.68310	102.68310				0.00	0.00	0	1,370.00
I2029	On 01/11/2018	Bond Future	103.48974	103.48974		103.48925	103.48925				0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future	105.51979	105.51979		105.51922	105.51922				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	106.53446	106.53446		106.53406	106.53406				0.00	0.00	0	7,981.00
I2033	On 01/11/2018	Bond Future	107.33883	107.33883		107.33831	107.33831				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
I2033	On 07/02/2019	Bond Future		109.44443	109.44443		109.44377	109.44377			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		127.15275	127.15275		127.15196	127.15196			0.00	0.00	0	8,997.00
I2038	On 01/11/2018	Bond Future		129.45072	129.45072		129.44974	129.44974			0.00	0.00	0	0.00
I2038	On 07/02/2019	Bond Future		130.39990	130.39990		130.39871	130.39871			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 02/08/2018	Bond Future		120.82064	120.82064		121.05484	121.05484			0.00	0.00	0	10,876.00
I2046	On 01/11/2018	Bond Future		121.35491	121.35491		121.59329	121.59329			0.00	0.00	0	0.00
I2046	On 07/02/2019	Bond Future		123.73543	123.73543		123.97828	123.97828			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		126.12557	126.12557		126.12422	126.12422			0.00	0.00	0	9,567.00
I2050	On 01/11/2018	Bond Future		128.40526	128.40526		128.40363	128.40363			0.00	0.00	0	0.00
I2050	On 07/02/2019	Bond Future		129.15257	129.15257		129.15092	129.15092			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		257.60100	257.60100		258.08600	258.08600			0.00	0.00	0	861.00
IGOV	On 01/11/2018	Index Future		262.25700	262.25700		262.75000	262.75000			0.00	18,357,990.00	7	241.00
IGOV	On 07/02/2019	Index Future		267.40200	267.40200		267.90400	267.90400			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		0.12810	0.12810		0.12580	0.12580			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future		0.12770	0.12770		0.12520	0.12520			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future		0.12680	0.12680		0.12470	0.12470			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.12490	0.12490		0.12350	0.12350			0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future		1.61100	1.61100		1.57580	1.57580		14.23	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future		1.63580	1.63580		1.60020	1.60020		13.83	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future		1.66020	1.66020		1.62410	1.62410		13.78	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.70980	1.70980		1.67250	1.67250		14.28	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future		9.11050	9.11050		8.95630	8.95630		13.81	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future		9.21950	9.21950		9.06390	9.06390		13.12	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future		9.32670	9.32670		9.16970	9.16970		13.42	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		9.83450	9.83450		9.67880	9.67880		14.59	0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future		1.28680	1.28680		1.26840	1.26840			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
PULA / R	On 17/09/2018	Foreign Exchange Future			1.29560		1.29560		1.27660	1.27660			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.30230		1.30230		1.28480	1.28480			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.35720		1.35720		1.34000	1.34000			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.34170		1.34170		1.34340	1.34340			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.34750		1.34750		1.34920	1.34920			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.18320		1.18320		1.17850	1.17850			0.00	23,664.00	20	260.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.19160		1.19160		1.18680	1.18680			0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.50160		8.50160	0.11747	8.63820	8.63820		15.07	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.79	Call	155.61370		0.01556	0.11747	402.98480	0.04030	155.614	16.71	0.13	0.00	0	50,000.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	3,962.16570		0.39622	0.11747	2,739.64120	0.27396	3,962.166	17.27	0.93	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.34830		8.34830	0.11747	8.48270	8.48270		15.16	0.00	0.00	0	283.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future	8.17	Put	1,983.32890		0.19833	0.11747	1,607.47150	0.16075	1,983.329	15.99	0.38	0.00	0	50,000.00
R186	On 02/08/2018	Bond Future			8.83144		111.05567		8.69865	111.88303		6.86	0.00	480,759,995.43	4,329	103,616.00
R186	On 02/08/2018	Bond Future	7.50	Call	0.72000		0.00072		2.32000	0.00232	0.720	6.18	0.00	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.25	Call	129.85000		0.12985		242.34000	0.24234	129.850	6.42	0.10	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.50	Call	411.08000		0.41108		660.58000	0.66058	411.080	6.67	0.24	67,695,796.40	2,500	2,500.00
R186	On 02/08/2018	Bond Future	8.50	Put	2,491.51000		2.49151		1,913.65000	1.91365	2,491.510	6.67	0.76	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future			8.90187		113.04171		8.76301	113.88376		7.09	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	231.01000		0.23101		340.54000	0.34054	231.010	6.34	0.11	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	916.94000		0.91694		1,202.02000	1.20202	916.940	6.85	0.30	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,491.35000		1.49135		1,198.04000	1.19804	1,491.350	7.48	0.39	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			8.98195		109.92985		8.83607	110.78810		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			302.17322		302.17322		303.63257	303.63257			0.00	0.00	0	2,388.00
R197	On 01/11/2018	Bond Future			307.63467		307.63467		309.11997	309.11997			0.00	0.00	0	0.00
R197	On 07/02/2019	Bond Future			306.31283		306.31283		307.82677	307.82677			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			241.20391		241.20391		241.78923	241.78923			0.00	0.00	0	21,940.00
R202	On 01/11/2018	Bond Future			245.56348		245.56348		246.15920	246.15920			0.00	0.00	0	0.00
R202	On 07/02/2019	Bond Future			246.47317		246.47317		247.08013	247.08013			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			8.16474		101.80619		8.05608	102.21071		4.06	0.00	5,192,115.69	51	33,943.00
R2023	On 01/11/2018	Bond Future			8.23041		99.70061		8.11427	100.11229		4.25	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
R2023	On 07/02/2019	Bond Future			8.31011		101.63506		8.18473	102.05462		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			9.26420		91.32741		9.14227	92.13148		9.14	0.00	16,986,898.26	186	41,588.00
R2030	On 02/08/2018	Bond Future	8.51	Call	65.28000		0.06528		124.24000	0.12424	65.280	8.49	0.05	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	451.65000		0.45165		688.57000	0.68857	451.650	9.04	0.24	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	764.71000		0.76471		545.48000	0.54548	764.710	9.88	0.32	0.00	0	7,850.00
R2030	On 01/11/2018	Bond Future			9.33155		92.96044		9.20527	93.77881		9.56	0.00	0.00	0	0.00
R2030	On 07/02/2019	Bond Future			9.40792		90.75461		9.27661	91.58873		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			9.43713		93.88222		9.31026	94.78929		9.65	0.00	0.00	0	32,826.00
R2032	On 01/11/2018	Bond Future			9.50764		91.40611		9.37645	92.32922		10.59	0.00	0.00	0	0.00
R2032	On 07/02/2019	Bond Future			9.58618		93.17938		9.45010	94.12034		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			9.55588		98.23956		9.43421	99.20685		10.23	0.00	0.00	0	67,160.00
R2035	On 01/11/2018	Bond Future			9.62589		95.50029		9.50027	96.48479		11.27	0.00	0.00	0	0.00
R2035	On 07/02/2019	Bond Future			9.70511		97.35315		9.57496	98.35670		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			9.62773		90.50516		9.50613	91.47625		11.23	0.00	0.00	0	56,491.00
R2037	On 01/11/2018	Bond Future			9.69277		92.12344		9.56744	93.11180		11.84	0.00	0.00	0	0.00
R2037	On 07/02/2019	Bond Future			9.76583		89.65076		9.63622	90.65820		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			6.54016		101.52594		6.46731	101.55285		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			9.72296		93.69913		9.60139	94.73927		11.60	0.00	0.00	0	23,354.00
R2040	On 01/11/2018	Bond Future			9.78836		95.37457		9.66311	96.43320		12.24	0.00	0.00	0	0.00
R2040	On 01/11/2018	Bond Future	8.50	Call	113.70000		0.11370		172.03000	0.17203	113.700	10.64	0.04	0.00	0	5,900.00
R2040	On 01/11/2018	Bond Future	9.10	Call	760.34000		0.76034		1,008.81000	1.00881	760.340	11.29	0.20	0.00	0	5,900.00
R2040	On 07/02/2019	Bond Future			9.86177		92.71433		9.73229	93.79345		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			9.76168		90.71256		9.64013	91.76757		12.21	0.00	5,533,466.16	61	34,634.00
R2044	On 01/11/2018	Bond Future			9.82509		92.33450		9.69994	93.40833		12.85	0.00	0.00	0	0.00
R2044	On 07/02/2019	Bond Future			9.89611		89.74070		9.76686	90.83511		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

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
R2048	On 02/08/2018	Bond Future			9.74292		94.21328		9.62647	95.25284		12.08	0.00	38,910,084.64	413	100,620.00
R2048	On 01/11/2018	Bond Future			9.80732		91.46537		9.68739	92.52340		13.33	0.00	0.00	0	0.00
R2048	On 07/02/2019	Bond Future			9.87969		93.23997		9.75579	94.31839		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			7.51821		100.08675		7.42418	100.21253		0.87	0.00	0.00	0	21,348.00
R207	On 01/11/2018	Bond Future			7.56619		101.87650		7.45182	102.00440		0.89	0.00	0.00	0	0.00
R207	On 07/02/2019	Bond Future			7.64297		100.20813		7.49402	100.33839		0.83	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 02/08/2018	Bond Future			7.80468		99.88620		7.69886	100.13167		1.90	0.00	2,996,586.00	30	30,480.00
R208	On 01/11/2018	Bond Future			7.86885		98.27290		7.75102	98.52265		2.18	0.00	0.00	0	0.00
R208	On 07/02/2019	Bond Future			7.95140		100.17957		7.81746	100.43404		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			9.55252		74.27653		9.43609	75.05734		11.75	0.00	991,517,398.97	13,349	94,887.00
R209	On 02/08/2018	Bond Future	8.46	Call	6.55000		0.00655		15.21000	0.01521	6.550	10.30	0.01	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	8.10000		0.00810		18.48000	0.01848	8.100	10.30	0.01	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	5,126.76000		5.12676		4,408.26000	4.40826	5,126.760	10.51	0.94	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	154.24000		0.15424		262.34000	0.26234	154.240	10.77	0.10	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	2,810.58000		2.81058		2,265.87000	2.26587	2,810.580	11.30	0.75	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	1,809.43000		1.80943		1,399.02000	1.39902	1,809.430	11.65	0.59	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	1,770.45000		1.77045		2,275.61000	2.27561	1,770.450	12.01	0.59	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	246.59000		0.24659		168.92000	0.16892	246.590	13.22	0.13	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	28.12000		0.02812		17.63000	0.01763	28.120	13.91	0.02	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.61492		72.45704		9.49506	73.25168		12.89	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	10.00	Put	1,437.62000		1.43762		1,200.67000	1.20067	1,437.620	13.75	0.33	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.68383		73.86280		9.56013	74.67275		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			190.06400		190.06400		190.06368	190.06368			0.00	0.00	0	2,159.00
R210	On 01/11/2018	Bond Future			190.99906		190.99906		190.99843	190.99843			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 07/02/2019	Bond Future	194.74564		194.74564		194.74471	194.74471			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	154.61871		154.61871		154.99483	154.99483			0.00	92,771,226.00	600	4,475.00
R212	On 01/11/2018	Bond Future	157.41315		157.41315		157.79587	157.79587			0.00	0.00	0	0.00
R212	On 07/02/2019	Bond Future	158.34723		158.34723		158.73723	158.73723			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 02/08/2018	Bond Future	9.34481		85.90651		9.21792	86.72775		9.66	0.00	0.00	0	33,537.00
R213	On 01/11/2018	Bond Future	9.41358		83.89655		9.28239	84.73242		10.53	0.00	0.00	0	0.00
R213	On 07/02/2019	Bond Future	9.49173		85.52435		9.35561	86.37631		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	9.70732		73.66840		9.58583	74.51766		12.42	0.00	0.00	0	32,085.00
R214	On 01/11/2018	Bond Future	9.77078		71.69293		9.64579	72.55722		13.69	0.00	0.00	0	0.00
R214	On 07/02/2019	Bond Future	9.84206		73.08390		9.71307	73.96488		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	9.70670		9.70670		9.55830	9.55830		13.70	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	9.84060		9.84060		9.68970	9.68970		13.10	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	9.97170		9.97170		9.81870	9.81870		13.17	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.53990		10.53990		10.38640	10.38640		13.97	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	2.88240		2.88240		2.77800	2.77800		20.69	0.00	0.00	0	6,495.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.80890		2.80890		2.71090	2.71090		19.20	0.00	21,684,708.00	7,720	10,220.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.73940		2.73940		2.64560	2.64560		18.33	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.68300		2.68300		2.59040	2.59040		16.67	0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.26800		1.26800		1.24830	1.24830			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.23120		1.23120		1.21250	1.21250			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.19490		1.19490		1.17850	1.17850			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.11310		1.11310		1.09250	1.09250			0.00	0.00	0	0.00

**Total for Derivatives :** **8,526,981,706.49**    **538,948**    **6 845 896.00**

**Grand Total:** **8,526,981,706.49**    **538,948**    **6 845 896.00**