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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 02/05/2018

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 02/05/2018	Any day expiry		12.68180	12.68180		12.48470	12.48470		18.41	0.00	0.00	0	0.00
\$ / R	On 04/05/2018	Any day expiry		12.70740	12.70740		12.48680	12.48680		17.37	0.00	0.00	0	0.00
\$ / R	On 04/05/2018	Any day expiry	12.25	Call	458.21160	0.45821	248.34700	0.24835	458.212	21.84	0.99	0.00	0	20,000.00
\$ / R	On 04/05/2018	Any day expiry	12.40	Call	311.53720	0.31154	126.04140	0.12604	311.537	20.35	0.95	0.00	0	35,311.00
\$ / R	On 07/05/2018	Any day expiry		12.71060	12.71060		12.49290	12.49290		14.46	0.00	0.00	0	46,000.00
\$ / R	On 07/05/2018	Any day expiry	12.00	Call	711.11270	0.71111	496.04330	0.49604	711.113	19.43	0.99	0.00	0	100,000.00
\$ / R	On 07/05/2018	Any day expiry	12.10	Call	612.03950	0.61204	399.59190	0.39959	612.039	19.28	0.99	0.00	0	100,000.00
\$ / R	On 09/05/2018	Any day expiry		12.71410	12.71410		12.49660	12.49660		14.91	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	120.17410	0.12017	273.08360	0.27308	120.174	15.18	0.53	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	1,146.44200	1.14644	1,363.58310	1.36358	1,146.442	23.53	1.00	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	0.06210	0.00006	0.11690	0.00012	0.062	43.32	0.00	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry		12.71750	12.71750		12.49970	12.49970		14.80	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry		12.72260	12.72260		12.50430	12.50430		14.10	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	145.46730	0.14547	289.55270	0.28955	145.467	14.25	0.53	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	1,777.56530	1.77757	1,995.75890	1.99576	1,777.565	23.41	1.00	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	0.09620	0.00010	0.16300	0.00016	0.096	35.28	0.00	0.00	0	11,000.00

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 15/05/2018	Any day expiry			12.72430	12.72430		12.50590	12.50590		14.12	0.00	0.00	0	0.00
\$ / R	10.90	Put	On 15/05/2018	Any day expiry	0.00000	0.00000	0.00000	0.00000	0.000	16.68	0.00	0.00	0	1,000.00			
\$ / R	11.70	Put	On 15/05/2018	Any day expiry	0.53550	0.00054	1.23900	0.00124	0.535	16.97	0.00	0.00	0	1,000.00			
\$ / R	12.20	Call	On 15/05/2018	Any day expiry	535.43180	0.53543	335.29760	0.33530	535.432	15.15	0.93	0.00	0	1,000.00			
\$ / R			On 18/05/2018	Any day expiry	12.72940	12.72940	12.51060	12.51060		14.36	0.00	0.00	0	0.00			
\$ / R	12.00	Put	On 18/05/2018	Any day expiry	3.68850	0.00369	10.22590	0.01023	3.689	14.49	0.03	0.00	0	51,000.00			
\$ / R			On 21/05/2018	Any day expiry	12.73450	12.73450	12.51520	12.51520		14.00	0.00	0.00	0	46,000.00			
\$ / R	11.95	Call	On 21/05/2018	Any day expiry	788.08810	0.78809	572.84050	0.57284	788.088	14.10	0.98	0.00	0	30,000.00			
\$ / R			On 22/05/2018	Any day expiry	12.73620	12.73620	12.51680	12.51680		14.03	0.00	0.00	0	34,600.00			
\$ / R	12.00	Call	On 22/05/2018	Any day expiry	740.67420	0.74067	528.15240	0.52815	740.674	13.49	0.97	0.00	0	30,000.00			
\$ / R			On 25/05/2018	Any day expiry	12.74130	12.74130	12.52150	12.52150		14.09	0.00	503,980,000.00	40,000	20,000.00			
\$ / R	12.37	Call	On 25/05/2018	Any day expiry	412.78510	0.41279	246.23820	0.24624	412.785	13.10	0.82	0.00	0	30,000.00			
\$ / R	12.60	Call	On 25/05/2018	Any day expiry	253.50210	0.25350	0.00000	0.00000	253.502	13.70	0.63	638,587,094.40	80,000	80,000.00			
\$ / R			On 29/05/2018	Any day expiry	12.74810	12.74810	12.52770	12.52770		13.80	0.00	341,215,900.00	27,000	40,000.00			
\$ / R	12.45	Call	On 29/05/2018	Any day expiry	367.05430	0.36705	214.91300	0.21491	367.054	13.18	0.75	0.00	0	40,000.00			
\$ / R	12.46	Call	On 29/05/2018	Any day expiry	359.92630	0.35993	209.58210	0.20958	359.926	13.20	0.74	0.00	0	30,000.00			
\$ / R			On 31/05/2018	Any day expiry	12.75150	12.75150	12.53080	12.53080		13.84	0.00	0.00	0	181.00			
\$ / R	12.60	Put	On 31/05/2018	Any day expiry	126.84930	0.12685	0.00000	0.00000	126.849	13.56	0.37	1,263,395.34	270	270.00			
\$ / R	12.69	Call	On 31/05/2018	Any day expiry	228.63120	0.22863	0.00000	0.00000	228.631	13.73	0.56	1,902,971.96	270	270.00			
\$ / R	13.80	Put	On 31/05/2018	Any day expiry	1,061.06930	1.06107	1,273.33140	1.27333	1,061.069	16.85	0.95	0.00	0	1,000.00			
\$ / R	15.43	Call	On 31/05/2018	Any day expiry	0.32810	0.00033	0.21960	0.00022	0.328	22.48	0.00	0.00	0	500.00			
\$ / R	15.89	Call	On 31/05/2018	Any day expiry	0.27100	0.00027	0.21010	0.00021	0.271	25.19	0.00	0.00	0	500.00			
\$ / R			On 08/06/2018	Any day expiry	12.76490	12.76490	12.54340	12.54340		13.81	0.00	0.00	0	1,746.00			
\$ / R	12.80	Call	On 08/06/2018	Any day expiry	209.58930	0.20959	117.28870	0.11729	209.589	13.96	0.48	0.00	0	1,746.00			
\$ / R			On 18/06/2018	Foreign Exchange Future	12.78160	12.78160	12.55930	12.55930		13.78	0.00	1,584,982,308.00	124,005	1,127,313.00			
\$ / R	11.00	Put	On 18/06/2018	Foreign Exchange Future	0.82120	0.00082	1.35760	0.00136	0.821	15.75	0.00	0.00	0	60,750.00			
\$ / R	11.20	Put	On 18/06/2018	Foreign Exchange Future	1.61840	0.00162	2.76600	0.00277	1.618	15.15	0.01	0.00	0	2,550.00			
\$ / R	11.35	Call	On 18/06/2018	Foreign Exchange Future	1,434.27530	1.43428	1,213.90290	1.21390	1,434.275	14.70	0.99	0.00	0	10,000.00			
\$ / R	11.45	Call	On 18/06/2018	Foreign Exchange Future	1,335.32810	1.33533	1,115.62250	1.11562	1,335.328	14.40	0.98	0.00	0	10,000.00			
\$ / R	11.50	Put	On 18/06/2018	Foreign Exchange Future	4.39670	0.00440	7.40770	0.00741	4.397	14.25	0.02	0.00	0	40,216.00			
\$ / R	11.60	Put	On 18/06/2018	Foreign Exchange Future	6.27760	0.00628	10.16020	0.01016	6.278	14.01	0.03	0.00	0	12,000.00			
\$ / R	11.70	Call	On 18/06/2018	Foreign Exchange Future	1,090.49420	1.09049	873.21390	0.87321	1,090.494	13.78	0.97	366,820.03	30	0.00			
\$ / R	11.75	Put	On 18/06/2018	Foreign Exchange Future	10.55420	0.01055	16.27030	0.01627	10.554	13.66	0.04	0.00	0	60,000.00			
\$ / R	11.77	Put	On 18/06/2018	Foreign Exchange Future	11.29580	0.01130	17.31800	0.01732	11.296	13.62	0.04	0.00	0	76,000.00			
\$ / R	11.80	Put	On 18/06/2018	Foreign Exchange Future	12.49820	0.01250	19.01410	0.01901	12.498	13.55	0.05	0.00	0	5,500.00			
\$ / R	11.90	Put	On 18/06/2018	Foreign Exchange Future	17.41240	0.01741	25.91410	0.02591	17.412	13.31	0.06	0.00	0	9,500.00			
\$ / R	12.00	Call	On 18/06/2018	Foreign Exchange Future	805.63830	0.80564	599.40910	0.59941	805.638	13.08	0.91	0.00	0	3,000.00			
\$ / R	12.00	Put	On 18/06/2018	Foreign Exchange Future	24.03830	0.02404	40.10910	0.04011	24.038	13.08	0.09	0.00	0	29,050.00			
\$ / R	12.06	Put	On 18/06/2018	Foreign Exchange Future	29.03660	0.02904	51.03540	0.05104	29.037	12.94	0.10	0.00	0	150.00			
\$ / R	12.12	Put	On 18/06/2018	Foreign Exchange Future	34.95020	0.03495	63.99120	0.06399	34.950	12.80	0.12	0.00	0	372.00			
\$ / R	12.14	Put	On 18/06/2018	Foreign Exchange Future	37.14730	0.03715	68.78790	0.06879	37.147	12.75	0.13	0.00	0	155,500.00			
\$ / R	12.15	Call	On 18/06/2018	Foreign Exchange Future	669.90030	0.66990	480.57910	0.48058	669.900	12.73	0.87	0.00	0	500.00			
\$ / R	12.15	Put	On 18/06/2018	Foreign Exchange Future	38.30030	0.03830	71.27910	0.07128	38.300	12.73	0.13	0.00	0	1,000.00			
\$ / R	12.23	Call	On 18/06/2018	Foreign Exchange Future	603.78340	0.60378	422.82100	0.42282	603.783	12.86	0.84	0.00	0	3,000.00			

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Call	587.76320	0.58776	409.04190	0.40904	587.763	12.89	0.83	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	56.16320	0.05616	99.74190	0.09974	56.163	12.89	0.17	0.00	0	12,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Call	548.66350	0.54866	375.79150	0.37579	548.663	12.97	0.80	0.00	0	4,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	67.06350	0.06706	116.49150	0.11649	67.064	12.97	0.20	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	93.19420	0.09319	155.23970	0.15524	93.194	13.13	0.25	0.00	0	15,103.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.45	Call	440.14940	0.44015	286.57780	0.28658	440.149	13.21	0.72	0.00	0	150.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	407.09630	0.40710	260.39300	0.26039	407.096	13.29	0.69	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	125.49630	0.12550	201.09300	0.20109	125.496	13.29	0.31	2,500,133.38	630	115,230.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	234.83430	0.23483	351.26070	0.35126	234.834	13.70	0.47	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	361.14780	0.36115	506.21390	0.50621	361.148	14.24	0.60	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	169.88580	0.16989	97.29650	0.09730	169.886	14.36	0.38	0.00	0	15,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	388.28580	0.38829	537.99650	0.53800	388.286	14.36	0.62	3,934,380.50	500	21,228.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	423.36220	0.42336	578.59350	0.57859	423.362	14.50	0.65	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	512.33840	0.51234	679.51230	0.67951	512.338	14.85	0.70	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	535.54840	0.53555	705.42320	0.70542	535.548	14.93	0.72	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	615.38890	0.61539	792.96230	0.79296	615.389	15.22	0.76	0.00	0	25,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	88.20880	0.08821	46.94380	0.04694	88.209	15.36	0.22	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	749.88680	0.74989	937.75200	0.93775	749.887	15.68	0.81	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	767.09450	0.76709	956.19110	0.95619	767.094	15.72	0.82	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	784.40700	0.78441	974.69600	0.97470	784.407	15.77	0.83	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	908.24520	0.90825	1,105.86120	1.10586	908.245	16.11	0.86	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,008.32850	1.00833	1,210.58440	1.21058	1,008.329	16.37	0.89	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,054.49300	1.05449	1,258.57510	1.25858	1,054.493	16.49	0.90	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,063.77110	1.06377	1,268.16020	1.26816	1,063.771	16.51	0.90	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,082.37040	1.08237	1,287.35720	1.28736	1,082.370	16.56	0.90	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,091.69090	1.09169	1,296.96940	1.29697	1,091.691	16.58	0.90	11,495,104.88	1,000	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,147.89040	1.14789	1,354.82200	1.35482	1,147.890	16.73	0.91	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Call	24.10330	0.02410	11.14580	0.01115	24.103	16.97	0.07	0.00	0	30,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,242.50330	1.24250	1,451.84580	1.45185	1,242.503	16.97	0.93	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	1,338.11330	1.33811	1,549.49110	1.54949	1,338.113	17.21	0.94	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	1,482.53850	1.48254	1,696.85590	1.69686	1,482.539	17.45	0.96	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	7.56200	0.00756	3.17180	0.00317	7.562	17.92	0.02	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	5.05150	0.00505	2.07860	0.00208	5.051	18.22	0.02	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	4.03850	0.00404	1.64680	0.00165	4.039	18.39	0.01	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	2.07100	0.00207	0.95200	0.00095	2.071	18.88	0.01	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	1.93810	0.00194	0.95430	0.00095	1.938	18.93	0.01	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	1.62470	0.00162	0.96160	0.00096	1.625	19.07	0.01	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	1.36310	0.00136	0.97050	0.00097	1.363	19.20	0.01	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	1.21900	0.00122	0.98810	0.00099	1.219	19.76	0.00	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	1.21770	0.00122	0.99920	0.00100	1.218	20.18	0.00	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	1.21770	0.00122	1.00420	0.00100	1.218	20.36	0.00	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	1.22960	0.00123	1.05540	0.00106	1.230	21.91	0.00	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	1.27730	0.00128	1.14990	0.00115	1.277	24.12	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	1.32020	0.00132	1.00500	0.00101	1.320	25.44	0.00	0.00	0	750.00

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\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	1.32680	0.00133	0.94240	0.00094	1.327	25.62	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	1.34530	0.00135	0.79300	0.00079	1.345	26.09	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	1.35250	0.00135	0.74300	0.00074	1.353	26.27	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	1.38590	0.00139	0.55910	0.00056	1.386	27.05	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.80050	0.00080	0.30600	0.00031	0.800	27.05	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.67830	0.00068	0.25520	0.00026	0.678	27.05	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.43640	0.00044	0.15740	0.00016	0.436	27.05	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.30350	0.00030	0.10580	0.00011	0.304	27.05	0.00	0.00	0	7,028.00
\$ / R	On 20/06/2018	Any day expiry			12.78490	12.78490	12.56250	12.56250		13.82	0.00	0.00	0	9,546.00
\$ / R	On 29/06/2018	Any day expiry			12.79990	12.79990	12.57680	12.57680		13.81	0.00	10,685,640.00	840	2,085.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,053.55160	1.05355	1,252.23850	1.25224	1,053.552	16.36	0.87	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	2.14810	0.00215	1.60300	0.00160	2.148	19.87	0.01	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	1.97260	0.00197	1.59680	0.00160	1.973	22.28	0.01	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.80490	12.80490	12.58160	12.58160		13.72	0.00	0.00	0	100.00
\$ / R	On 02/07/2018	Any day expiry	11.80	Put	17.68420	0.01768	0.00000	0.00000	17.684	13.02	0.06	1,509,446.08	2,000	2,000.00
\$ / R	On 02/07/2018	Any day expiry	12.50	Put	148.29020	0.14829	0.00000	0.00000	148.290	13.29	0.32	8,130,865.74	2,000	2,000.00
\$ / R	On 02/07/2018	Any day expiry	13.12	Call	175.49340	0.17549	0.00000	0.00000	175.493	14.56	0.35	8,986,494.00	2,000	2,000.00
\$ / R	On 06/07/2018	Any day expiry			12.81150	12.81150	12.58790	12.58790		13.77	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	46.59690	0.04660	74.82870	0.07483	46.597	12.88	0.13	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	88.86890	0.08887	51.37840	0.05138	88.869	15.79	0.19	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	72.16340	0.07216	41.22020	0.04122	72.163	16.09	0.16	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.83400	12.83400	12.60970	12.60970		13.89	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.84050	12.84050	12.61600	12.61600		13.86	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	1,647.18510	1.64719	1,853.21560	1.85322	1,647.185	17.22	0.92	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	5.01730	0.00502	3.26480	0.00326	5.017	19.76	0.01	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.84210	12.84210	12.61750	12.61750		13.87	0.00	0.00	0	70.00
\$ / R	On 27/07/2018	Any day expiry			12.84530	12.84530	12.62060	12.62060		13.90	0.00	0.00	0	1,345.00
\$ / R	On 31/07/2018	Any day expiry			12.85180	12.85180	12.62690	12.62690		13.86	0.00	0.00	0	2,515.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,055.37050	1.05537	1,239.60240	1.23960	1,055.371	16.01	0.80	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	7.36180	0.00736	4.08790	0.00409	7.362	19.32	0.02	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	4.03130	0.00403	2.70410	0.00270	4.031	20.12	0.01	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.86310	12.86310	12.63780	12.63780		13.87	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	135.45190	0.13545	188.74350	0.18874	135.452	13.14	0.25	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,107.95960	1.10796	1,292.47850	1.29248	1,107.960	16.08	0.80	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	5.66880	0.00567	3.28050	0.00328	5.669	19.54	0.01	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.87270	12.87270	12.64720	12.64720		13.85	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.90180	12.90180	12.67530	12.67530		13.98	0.00	0.00	0	2,879.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,060.66200	1.06066	1,234.25480	1.23425	1,060.662	15.82	0.76	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	12.01490	0.01201	6.35100	0.00635	12.015	18.66	0.02	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	5.42750	0.00543	2.81250	0.00281	5.428	18.73	0.01	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			12.92920	12.92920	12.70190	12.70190		14.02	0.00	86,819,578.00	6,715	89,513.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	29.29360	0.02929	32.85250	0.03285	29.294	12.99	0.06	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	30.30750	0.03031	34.84110	0.03484	30.308	12.94	0.07	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	35.91190	0.03591	46.22580	0.04623	35.912	12.70	0.08	0.00	0	2,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	50.70910	0.05071	68.34730	0.06835	50.709	12.66	0.10	13,832,826.00	10,500	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	64.79560	0.06480	86.91690	0.08692	64.796	12.74	0.12	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	72.84990	0.07285	97.45680	0.09746	72.850	12.78	0.14	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	91.14110	0.09114	121.20610	0.12121	91.141	12.85	0.16	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Put	150.97210	0.15097	200.33740	0.20034	150.972	13.05	0.24	0.00	0	20,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	830.17210	0.83017	652.23740	0.65224	830.172	13.05	0.76	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	165.55590	0.16556	219.43950	0.21944	165.556	13.09	0.25	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	192.24510	0.19225	252.21820	0.25222	192.245	13.20	0.28	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	666.24280	0.66624	508.37090	0.50837	666.243	13.37	0.67	0.00	0	4,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	237.04280	0.23704	306.47090	0.30647	237.043	13.37	0.33	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	283.15700	0.28316	361.47630	0.36148	283.157	13.53	0.37	37,523,681.59	7,931	13,231.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	301.11480	0.30111	382.69820	0.38270	301.115	13.59	0.38	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.68	Put	314.99750	0.31500	399.03510	0.39904	314.998	13.63	0.39	2,516,992.80	500	0.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	517.95390	0.51795	383.68360	0.38368	517.954	13.76	0.57	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	503.23470	0.50323	372.10540	0.37211	503.235	13.81	0.56	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	400.25620	0.40026	501.64180	0.50164	400.256	13.88	0.45	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.88	Put	416.43770	0.41644	0.00000	0.00000	416.438	13.92	0.47	1,493,361.78	250	250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	414.50970	0.41451	303.06180	0.30306	414.510	14.12	0.49	0.00	0	20,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	342.29630	0.34230	246.70910	0.24671	342.296	14.52	0.43	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	326.22430	0.32622	234.36410	0.23436	326.224	14.62	0.41	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	647.02430	0.64702	782.46410	0.78246	647.024	14.62	0.59	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	310.89420	0.31089	222.65860	0.22266	310.894	14.72	0.39	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	256.41670	0.25642	181.08310	0.18108	256.417	15.12	0.34	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	221.83550	0.22184	155.16920	0.15517	221.835	15.41	0.30	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	19.27980	0.01928	9.74430	0.00974	19.280	18.36	0.03	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	17.41630	0.01742	8.69900	0.00870	17.416	18.35	0.03	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	15.03700	0.01504	7.38400	0.00738	15.037	18.33	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	12.01800	0.01202	5.75130	0.00575	12.018	18.31	0.02	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.94690	12.94690	12.71910	12.71910		14.04	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,064.76560	1.06477	1,230.48420	1.23048	1,064.766	15.65	0.72	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	16.09140	0.01609	7.23130	0.00723	16.091	18.19	0.03	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	7.08060	0.00708	2.81880	0.00282	7.081	18.08	0.01	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.99050	12.99050	12.76130	12.76130		14.09	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.99690	12.99690	12.76750	12.76750		14.07	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			13.00010	13.00010	12.77070	12.77070		14.08	0.00	0.00	0	1,643.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,068.99510	1.06900	1,226.65200	1.22665	1,068.995	15.48	0.69	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	31.35190	0.03135	18.83790	0.01884	31.352	19.08	0.05	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	20.03880	0.02004	10.13580	0.01014	20.039	19.59	0.03	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			13.00820	13.00820	12.77850	12.77850		14.07	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	101.12860	0.10113	127.95760	0.12796	101.129	12.85	0.16	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,116.63830	1.11664	1,276.08680	1.27609	1,116.638	15.56	0.70	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	27.15540	0.02716	14.51980	0.01452	27.155	19.55	0.04	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			13.02070	13.02070	12.79070	12.79070		14.09	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			13.02540	13.02540	12.79530	12.79530		14.19	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	16.53160	0.01653	19.20790	0.01921	16.532	13.80	0.03	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	71.40560	0.07141	86.08050	0.08608	71.406	12.88	0.11	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	465.95500	0.46596	355.54220	0.35554	465.955	14.48	0.47	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			13.04720	13.04720	12.81680	12.81680		14.20	0.00	0.00	0	1,212.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,076.00930	1.07601	1,226.65800	1.22666	1,076.009	15.43	0.66	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	44.08040	0.04408	29.36850	0.02937	44.080	19.51	0.06	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	27.40300	0.02740	15.66810	0.01567	27.403	19.88	0.04	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			13.06440	13.06440	12.83360	12.83360		14.20	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	966.39080	0.96639	1,106.88670	1.10689	966.391	15.16	0.62	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	90.25310	0.09025	64.27750	0.06428	90.253	17.95	0.11	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			13.06910	13.06910	12.83820	12.83820		14.21	0.00	9,867,170.50	755	24,231.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	79.85770	0.07986	93.80620	0.09381	79.858	12.94	0.12	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	302.92340	0.30292	366.59010	0.36659	302.923	13.48	0.32	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	872.02340	0.87202	704.79010	0.70479	872.023	13.48	0.68	0.00	0	150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	613.67580	0.61368	481.27650	0.48128	613.676	14.14	0.54	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	532.28410	0.53228	413.82820	0.41383	532.284	14.45	0.49	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	348.19520	0.34820	264.84760	0.26485	348.195	15.41	0.35	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.89	Call	161.97470	0.16197	117.20940	0.11721	161.975	16.97	0.18	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	149.77380	0.14977	108.01750	0.10802	149.774	17.10	0.17	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	79.80810	0.07981	56.48780	0.05649	79.808	18.35	0.10	0.00	0	2,000.00
\$ / R	On 31/12/2018	Any day expiry			13.09560	13.09560	12.86430	12.86430		14.25	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,080.85640	1.08086	1,225.12820	1.22513	1,080.856	15.33	0.64	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	55.18250	0.05518	36.19580	0.03620	55.183	19.65	0.06	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	33.26430	0.03326	19.76550	0.01977	33.264	19.83	0.04	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry			13.14400	13.14400	12.91180	12.91180		14.32	0.00	0.00	0	1,225.00
\$ / R	On 13/02/2019	Any day expiry			13.16390	13.16390	12.93140	12.93140		14.32	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			13.18670	13.18670	12.95390	12.95390		14.39	0.00	0.00	0	1,225.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.21410	13.21410	12.98090	12.98090		14.38	0.00	0.00	0	3,498.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	9.13250	0.00913	9.87770	0.00988	9.133	12.58	0.02	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	133.58510	0.13359	154.74180	0.15474	133.585	13.02	0.15	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.06	Put	209.98420	0.20998	241.54370	0.24154	209.984	13.25	0.21	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.76	Put	467.35530	0.46736	538.94160	0.53894	467.355	13.82	0.37	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.45	Call	620.52430	0.62052	498.80080	0.49880	620.524	14.72	0.48	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	350.62490	0.35062	273.91830	0.27392	350.625	16.18	0.30	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Call	232.87190	0.23287	177.87010	0.17787	232.872	16.95	0.21	0.00	0	1,000.00
\$ / R	On 27/03/2019	Any day expiry			13.22780	13.22780	12.99450	12.99450		14.45	0.00	0.00	0	4,414.00
\$ / R	On 30/04/2019	Any day expiry			13.27950	13.27950	13.04550	13.04550		14.50	0.00	0.00	0	1,225.00
\$ / R	On 14/06/2019	Foreign Exchange Future			13.34730	13.34730	13.11440	13.11440		14.66	0.00	0.00	0	3,087.00
\$ / R	On 13/12/2019	Foreign Exchange Future			13.62080	13.62080	13.39360	13.39360		15.00	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	105.44780	0.10545	78.85680	0.07886	105.448	19.46	0.08	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			13.91220	13.91220	13.68570	13.68570		15.45	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			14.00240	14.00240	13.77140	13.77140		15.62	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			14.09650	14.09650	13.86080	13.86080		15.78	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			12.78160		12.78160		12.55930	12.55930		13.78	0.00	255,632.00	20	377.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			12.92920		12.92920		12.70190	12.70190		14.02	0.00	387,876.00	30	52.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			13.06910		13.06910		12.83820	12.83820		14.21	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			13.34730		13.34730		13.11440	13.11440		14.66	0.00	0.00	0	0.00
£ / R	On 15/05/2018	Any day expiry			17.30910		17.30910		17.22790	17.22790		14.59	0.00	0.00	0	11.00
£ / R	On 18/06/2018	Foreign Exchange Future			17.41750		17.41750		17.33100	17.33100		14.25	0.00	403,546,057.50	23,169	432,209.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	402.75500		0.40276		438.95890	0.43896	402.755	14.41	0.53	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	4.85400		0.00485		3.28830	0.00329	4.854	19.21	0.01	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future			17.69580		17.69580		17.60500	17.60500		14.44	0.00	8,847,900.00	500	17,994.00
£ / R	On 14/12/2018	Foreign Exchange Future			17.96610		17.96610		17.87290	17.87290		14.72	0.00	0.00	0	6,227.00
£ / R	On 18/03/2019	Foreign Exchange Future			18.25550		18.25550		18.16020	18.16020		14.94	0.00	0.00	0	4,932.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.52340		18.52340		18.42750	18.42750		14.99	0.00	0.00	0	5,465.00
¥ / R	On 03/05/2018	Any day expiry			0.11555		0.11555		0.11410	0.11410		20.53	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.11652		0.11652		0.11513	0.11513		18.97	0.00	0.00	0	8,296.00
¥ / R	On 29/06/2018	Any day expiry			0.11679		0.11679		0.11539	0.11539		17.81	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.11864		0.11864		0.11721	0.11721		15.80	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.12075		0.12075		0.11931	0.11931		14.33	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12532		0.12532		0.12383	0.12383		20.16	0.00	0.00	0	0.00
€ / R	On 23/05/2018	Any day expiry			15.24980		15.24980		15.14510	15.14510		12.68	0.00	0.00	0	41.00
€ / R	On 18/06/2018	Foreign Exchange Future			15.33290		15.33290		15.22400	15.22400		12.75	0.00	42,334,136.90	2,761	116,197.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	3.10980		0.00311		2.95230	0.00295	3.110	15.56	0.01	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	6.21710		0.00622		5.78700	0.00579	6.217	15.00	0.02	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	10.03210		0.01003		8.85320	0.00885	10.032	14.22	0.03	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	17.95040		0.01795		15.77410	0.01577	17.950	13.12	0.06	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.30	Call	1,052.86040		1.05286		941.56920	0.94157	1,052.860	12.93	0.94	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.40	Call	957.62920		0.95763		845.89060	0.84589	957.629	12.53	0.92	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	465.49670		0.46550		378.70580	0.37871	465.497	12.28	0.70	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	236.64690		0.23665		274.41120	0.27441	236.647	12.61	0.44	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.63	Call	170.90300		0.17090		125.77660	0.12578	170.903	13.36	0.35	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.00	Call	89.49870		0.08950		61.63550	0.06164	89.499	14.17	0.21	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,142.97040		1.14297		1,237.92230	1.23792	1,142.970	14.64	0.90	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	1.78980		0.00179		1.36850	0.00137	1.790	20.70	0.01	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	0.89800		0.00090		0.49190	0.00049	0.898	27.95	0.00	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.62230		15.62230		15.50910	15.50910		13.01	0.00	32,150,693.40	2,058	57,507.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	15.74990		0.01575		12.03500	0.01204	15.750	13.04	0.03	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	48.38320		0.04838		47.18830	0.04719	48.383	11.53	0.09	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	639.11040		0.63911		683.00630	0.68301	639.110	13.41	0.55	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	185.67570		0.18568		147.22710	0.14723	185.676	14.80	0.23	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	19.28140		0.01928		13.74280	0.01374	19.281	18.71	0.03	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.91040		15.91040		15.79440	15.79440		13.26	0.00	7,955,200.00	500	7,625.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.22610		16.22610		16.10740	16.10740		13.43	0.00	0.00	0	4,686.00

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 14/06/2019	Foreign Exchange Future		16.49230	16.49230		16.37250	16.37250		13.66	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap		93.86000	93.86000		93.37000	93.37000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		90.80000	90.80000		90.29000	90.29000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		89.48000	89.48000		88.96000	88.96000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		91.59000	91.59000		91.07000	91.07000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		95.35000	95.35000		94.82000	94.82000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap		93.87000	93.87000		93.33000	93.33000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap		95.90000	95.90000		95.36000	95.36000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap		99.61000	99.61000		99.07000	99.07000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap		99.92000	99.92000		99.39000	99.39000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap		95.10000	95.10000		94.55000	94.55000			0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap		100.55000	100.55000		100.02000	100.02000			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		100.04000	100.04000		100.03000	100.03000			0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap		100.47000	100.47000		100.45000	100.45000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap		99.45000	99.45000		99.43000	99.43000			0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap		100.09000	100.09000		100.06000	100.06000			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		98.51000	98.51000		98.50000	98.50000			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		98.85000	98.85000		98.83000	98.83000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		99.20000	99.20000		99.17000	99.17000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap		99.55000	99.55000		99.51000	99.51000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap		99.89000	99.89000		99.85000	99.85000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap		100.78000	100.78000		100.73000	100.73000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap		98.48000	98.48000		98.41000	98.41000			0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap		100.30000	100.30000		100.22000	100.22000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		95.81000	95.81000		95.67000	95.67000			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		94.99000	94.99000		94.83000	94.83000			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		94.14000	94.14000		93.95000	93.95000			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		94.26000	94.26000		94.06000	94.06000			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		96.42000	96.42000		96.19000	96.19000			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap		96.52000	96.52000		96.28000	96.28000			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap		97.67000	97.67000		97.41000	97.41000			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap		99.85000	99.85000		99.57000	99.57000			0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap		101.07000	101.07000		100.78000	100.78000			0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap		96.13000	96.13000		95.82000	95.82000			0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap		100.43000	100.43000		100.10000	100.10000			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future		582.57200	582.57200		585.13600	585.13600			0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future		593.01900	593.01900		595.63400	595.63400			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
AL37	On 01/11/2018	Index Future	603.78500		603.78500		606.45000	606.45000			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future	615.70500		615.70500		618.43000	618.43000			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	684.21800		684.21800		689.62200	689.62200			0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future	696.48800		696.48800		701.99500	701.99500			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future	709.13200		709.13200		714.74300	714.74300			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	723.13200		723.13200		728.86200	728.86200			0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	625.07200		625.07200		631.23000	631.23000			0.00	25,002,880.00	4	120.00
ALBI	On 02/08/2018	Index Future	636.28200		636.28200		642.55600	642.55600			0.00	25,451,280.00	4	882.00
ALBI	On 01/11/2018	Index Future	647.83300		647.83300		654.22400	654.22400			0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future	660.62300		660.62300		667.14800	667.14800			0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.57710	9.57710		9.47870	9.47870			11.81	0.00	1,177,983.30	123	13,777.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.69540	9.69540		9.59280	9.59280			11.96	0.00	0.00	0	850.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.80920	9.80920		9.70500	9.70500			12.36	0.00	0.00	0	11,312.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.04310	10.04310		9.93710	9.93710			12.70	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.95510	9.95510		9.81080	9.81080			13.17	0.00	0.00	0	1,500.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	10.21490	10.21490		10.06570	10.06570			13.31	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	12.84820	12.84820		12.73850	12.73850			11.98	0.00	0.00	0	1,215.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.10270	13.10270		12.98970	12.98970			12.28	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future	13.35650	13.35650		13.24000	13.24000			12.75	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	13.86130	13.86130		13.74270	13.74270			13.27	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	2.00340	2.00340		1.98340	1.98340			12.44	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	2.01910	2.01910		1.99860	1.99860			12.54	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.03390	2.03390		2.01300	2.01300			13.22	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.06350	2.06350		2.04270	2.04270			13.71	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.06270	2.06270		2.04740	2.04740			13.10	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.10230	2.10230		2.08630	2.08630			13.42	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.14260	2.14260		2.12610	2.12610			13.89	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.28770	2.28770		2.27290	2.27290			14.69	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00

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
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future	10.37603		79.22775		10.24392	80.07332			0.00	0.00	0	0.00
ES33	On 02/08/2018	Bond Future	10.46927		80.64855		10.33256	81.51004			0.00	0.00	0	9,466.00
ES33	On 01/11/2018	Bond Future	10.56630		78.32367		10.42482	79.20116			0.00	0.00	0	0.00
ES33	On 07/02/2019	Bond Future	10.67619		79.86954		10.52918	80.76524			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 03/05/2018	Bond Future	10.54099		82.58364		10.41377	83.53089			0.00	0.00	0	3,000.00
ES42	On 02/08/2018	Bond Future	10.63059		84.06465		10.49909	85.02965			0.00	0.00	0	7,957.00
ES42	On 01/11/2018	Bond Future	10.72279		81.33056		10.58679	82.31347			0.00	0.00	0	0.00
ES42	On 07/02/2019	Bond Future	10.82356		82.93559		10.68251	83.93882			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 03/05/2018	GOVI	621.93200		621.93200		627.77500	627.77500			0.00	18,657,960.00	3	145.00
GOVI	On 02/08/2018	GOVI	633.08500		633.08500		639.03900	639.03900			0.00	37,985,100.00	6	464.00
GOVI	On 01/11/2018	GOVI	644.57800		644.57800		650.64300	650.64300			0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI	657.30400		657.30400		663.49600	663.49600			0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.63000		1.63000		1.60200	1.60200		14.17	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.65130		1.65130		1.62300	1.62300		13.95	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.67160		1.67160		1.64270	1.64270		13.95	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.76320		1.76320		1.73570	1.73570		14.88	0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	133.84677		133.84677		133.80097	133.80097			0.00	0.00	0	941.00
I2025	On 02/08/2018	Bond Future	134.90867		134.90867		134.86401	134.86401			0.00	0.00	0	864.00
I2025	On 01/11/2018	Bond Future	137.38351		137.38351		137.33827	137.33827			0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future	138.72896		138.72896		138.68606	138.68606			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 03/05/2018	Bond Future	100.85246		100.85246		100.71731	100.71731			0.00	0.00	0	0.00
I2029	On 02/08/2018	Bond Future	102.69198		102.69198		102.55590	102.55590			0.00	0.00	0	1,370.00
I2029	On 01/11/2018	Bond Future	103.52615		103.52615		103.38781	103.38781			0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future	105.60532		105.60532		105.46657	105.46657			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 03/05/2018	Bond Future	104.72483		104.72483		104.68611	104.68611			0.00	499,851,613.59	4,773	6,055.00
I2033	On 02/08/2018	Bond Future	106.63512		106.63512		106.59715	106.59715			0.00	508,969,427.76	4,773	6,151.00
I2033	On 01/11/2018	Bond Future	107.47003		107.47003		107.43160	107.43160			0.00	0.00	0	0.00
I2033	On 07/02/2019	Bond Future	109.62844		109.62844		109.59167	109.59167			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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2038	On 03/05/2018	Bond Future		128.00521	128.00521		127.95773	127.95773			0.00	0.00	0	5,837.00
I2038	On 02/08/2018	Bond Future		128.78832	128.78832		128.74159	128.74159			0.00	0.00	0	9,180.00
I2038	On 01/11/2018	Bond Future		131.15067	131.15067		131.10344	131.10344			0.00	0.00	0	0.00
I2038	On 07/02/2019	Bond Future		132.19431	132.19431		132.14915	132.14915			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 03/05/2018	Bond Future		120.87237	120.87237		120.82628	120.82628			0.00	0.00	0	1,258.00
I2046	On 02/08/2018	Bond Future		123.07710	123.07710		123.03203	123.03203			0.00	0.00	0	10,917.00
I2046	On 01/11/2018	Bond Future		123.68561	123.68561		123.63982	123.63982			0.00	0.00	0	0.00
I2046	On 07/02/2019	Bond Future		126.16961	126.16961		126.12570	126.12570			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 03/05/2018	Bond Future		128.72625	128.72625		128.67722	128.67722			0.00	0.00	0	7,093.00
I2050	On 02/08/2018	Bond Future		129.34613	129.34613		129.29799	129.29799			0.00	0.00	0	9,775.00
I2050	On 01/11/2018	Bond Future		131.71906	131.71906		131.67032	131.67032			0.00	0.00	0	0.00
I2050	On 07/02/2019	Bond Future		132.59248	132.59248		132.54561	132.54561			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future		255.24600	255.24600		255.10500	255.10500			0.00	74,021,340.00	29	665.00
IGOV	On 02/08/2018	Index Future		259.90200	259.90200		259.76200	259.76200			0.00	75,371,580.00	29	879.00
IGOV	On 01/11/2018	Index Future		264.67000	264.67000		264.52800	264.52800			0.00	0.00	0	241.00
IGOV	On 07/02/2019	Index Future		269.98600	269.98600		269.84700	269.84700			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		0.12670	0.12670		0.12410	0.12410			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future		0.12620	0.12620		0.12320	0.12320			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future		0.12550	0.12550		0.12250	0.12250			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.12330	0.12330		0.12180	0.12180			0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future		1.57940	1.57940		1.57180	1.57180		13.89	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future		1.60350	1.60350		1.59550	1.59550		13.74	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future		1.62700	1.62700		1.61900	1.61900		13.98	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.67180	1.67180		1.66350	1.66350		13.40	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future		8.94800	8.94800		8.84690	8.84690		12.28	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future		9.05330	9.05330		8.94900	8.94900		12.50	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future		9.15680	9.15680		9.04980	9.04980		13.01	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		9.65890	9.65890		9.55810	9.55810		13.86	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 18/06/2018	Foreign Exchange Future			1.28690		1.28690		1.27450	1.27450			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.29530		1.29530		1.28240	1.28240			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.30340		1.30340		1.29030	1.29030			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.36490		1.36490		1.35360	1.35360			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.36270		1.36270		1.37990	1.37990			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.36870		1.36870		1.38600	1.38600			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.19960		1.19960		1.21220	1.21220			0.00	71,976.00	60	120.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.20830		1.20830		1.22100	1.22100			0.00	0.00	0	0.00
R / ¥	On 03/05/2018	Any day expiry			8.65460		8.65460	0.11552	8.76410	8.76410		14.02	0.00	0.00	0	0.00
R / ¥	On 03/05/2018	Any day expiry	8.94	Call	1.60660		0.00016	0.11552	66.52250	0.00665	1.607	23.84	0.00	0.00	0	100,000.00
R / ¥	On 29/06/2018	Any day expiry			8.56220		8.56220	0.11552	8.66600	8.66600		14.82	0.00	0.00	0	0.00
R / ¥	On 29/06/2018	Any day expiry	8.34	Put	1,190.08670		0.11901	0.11552	928.90230	0.09289	1,190.087	15.76	0.33	0.00	0	110,000.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.58180		8.58180	0.11552	8.68560	8.68560		14.35	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	3,654.42070		0.36544	0.11552	2,978.36130	0.29784	3,654.421	13.46	0.76	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.42870		8.42870	0.11552	8.53150	8.53150		15.48	0.00	0.00	0	283.00
R186	On 03/05/2018	Bond Future			8.31056		117.24930		8.18197	118.10086		6.28	0.00	290,192,017.50	2,475	52,778.00
R186	On 03/05/2018	Bond Future	7.85	Call	0.00000		0.00000		0.04000	0.00004	0.000	5.93	0.00	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.25	Put	430.94000		0.43094		103.58000	0.10358	430.940	6.34	0.85	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.35	Put	61.23000		0.06123		15.97000	0.01597	61.230	6.47	0.26	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.40	Put	12.61000		0.01261		5.05000	0.00505	12.610	6.54	0.07	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.50	Put	0.13000		0.00013		0.33000	0.00033	0.130	6.66	0.00	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.85	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.10	0.00	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	9.72	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.55	0.00	0.00	0	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.55	0.00	0.00	0	3,200.00
R186	On 02/08/2018	Bond Future			8.35643		114.05334		8.22198	114.92126		7.00	0.00	512,327,603.28	4,492	126,988.00
R186	On 02/08/2018	Bond Future	7.50	Call	104.34000		0.10434		178.57000	0.17857	104.340	6.37	0.07	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.25	Call	1,295.67000		1.29567		1,716.43000	1.71643	1,295.670	7.05	0.44	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.50	Put	1,244.97000		1.24497		0.00000	0.00000	1,244.970	7.31	0.41	115,626,602.71	2,500	2,500.00
R186	On 01/11/2018	Bond Future			8.40028		116.12381		8.25971	117.00792		7.05	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	1,132.57000		1.13257		1,461.52000	1.46152	1,132.570	6.82	0.32	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	2,547.90000		2.54790		3,070.76000	3.07076	2,547.900	7.20	0.54	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	872.88000		0.87288		708.27000	0.70827	872.880	7.80	0.23	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			8.44884		113.10962		8.30106	114.01249		7.45	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

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
R197	On 03/05/2018	Bond Future			305.64381		305.64381		305.24834	305.24834			0.00	0.00	0	1,400.00
R197	On 02/08/2018	Bond Future			304.05455		304.05455		303.65619	303.65619			0.00	0.00	0	2,350.00
R197	On 01/11/2018	Bond Future			309.63225		309.63225		309.22734	309.22734			0.00	0.00	0	0.00
R197	On 07/02/2019	Bond Future			308.49185		308.49185		308.08583	308.08583			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 03/05/2018	Bond Future			242.24906		242.24906		241.72172	241.72172		3.97	0.00	2,966,339,739.70	12,245	7,129.00
R202	On 02/08/2018	Bond Future			242.86246		242.86246		242.32886	242.32886			0.00	3,034,566,437.70	12,495	22,199.00
R202	On 01/11/2018	Bond Future			247.31784		247.31784		246.77492	246.77492			0.00	0.00	0	0.00
R202	On 07/02/2019	Bond Future			248.37620		248.37620		247.82813	247.82813			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future			7.73535		101.49387		7.62110	101.94745		4.03	0.00	1,357,277,523.51	13,373	30,091.00
R2023	On 03/05/2018	Bond Future	9.19	Put	0.00000		0.00000		0.00000	0.00000	0.000	4.74	0.00	0.00	0	2,500.00
R2023	On 02/08/2018	Bond Future			7.76247		103.31398		7.64051	103.77668		4.01	0.00	1,362,504,768.24	13,188	34,952.00
R2023	On 01/11/2018	Bond Future			7.79286		101.26261		7.66241	101.73416		4.02	0.00	0.00	0	0.00
R2023	On 07/02/2019	Bond Future			7.82772		103.26139		7.68661	103.74335		3.94	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 03/05/2018	Bond Future			8.70560		96.99980		8.57717	97.90579		8.44	0.00	921,304,100.40	9,498	24,607.00
R2030	On 02/08/2018	Bond Future			8.75731		94.73383		8.62417	95.65693		9.42	0.00	890,592,735.83	9,401	41,006.00
R2030	On 02/08/2018	Bond Future	8.51	Call	1,051.68000		1.05168		1,422.96000	1.42296	1,051.680	9.31	0.36	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	2,429.45000		2.42945		3,016.73000	3.01673	2,429.450	9.86	0.60	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	416.01000		0.41601		293.69000	0.29369	416.010	10.70	0.15	0.00	0	7,850.00
R2030	On 01/11/2018	Bond Future			8.80290		96.45349		8.66507	97.39374		9.59	0.00	0.00	0	0.00
R2030	On 07/02/2019	Bond Future			8.85350		94.34761		8.71016	95.30751		10.19	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 03/05/2018	Bond Future			8.88557		95.82602		8.75709	96.81130		9.53	0.00	1,026,009,196.14	10,707	26,950.00
R2032	On 02/08/2018	Bond Future			8.93546		97.54447		8.80268	98.54836		10.21	0.00	1,125,858,272.74	11,542	30,302.00
R2032	On 01/11/2018	Bond Future			8.98548		95.15984		8.84826	96.18236		10.80	0.00	0.00	0	0.00
R2032	On 07/02/2019	Bond Future			9.04036		97.03793		8.89805	98.08174		11.00	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 03/05/2018	Bond Future			9.01556		100.43609		8.88205	101.58055		10.39	0.00	847,077,983.06	8,434	14,773.00
R2035	On 03/05/2018	Bond Future	8.75	Call	0.00000		0.00000		50.71000	0.05071	0.000	10.15	0.00	0.00	0	1,000.00
R2035	On 03/05/2018	Bond Future	9.25	Put	0.05000		0.00005		0.30000	0.00030	0.050	11.12	0.00	0.00	0	1,000.00
R2035	On 02/08/2018	Bond Future			9.06463		102.23720		8.92689	103.40317		11.14	0.00	847,341,913.60	8,288	65,644.00
R2035	On 01/11/2018	Bond Future			9.11564		99.59631		8.97356	100.78389		11.83	0.00	0.00	0	0.00
R2035	On 07/02/2019	Bond Future			9.17262		101.56209		9.02551	102.77425		12.06	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 03/05/2018	Bond Future			9.10060		96.90051		8.96724	98.05144		10.96	0.00	1,455,833,262.24	15,024	23,629.00
R2037	On 02/08/2018	Bond Future			9.15374		94.38237		9.01621	95.55489		12.28	0.00	1,446,409,820.25	15,325	47,936.00

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
R2037	On 01/11/2018	Bond Future		9.20136	96.09557		9.05975	97.28980		12.50	0.00	0.00	0	0.00
R2037	On 07/02/2019	Bond Future		9.25398	93.73206		9.10764	94.95093		13.33	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 03/05/2018	Bond Future		6.72317	103.78475		6.75322	103.76659		0.33	0.00	761,157,356.50	7,334	9,766.00
R204	On 02/08/2018	Bond Future		6.31573	101.60888		6.36307	101.59138		0.24	0.00	735,953,117.84	7,243	10,121.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future		9.16060	100.88366		9.03223	102.08236		11.57	0.00	75,662,745.00	750	16,815.00
R2040	On 03/05/2018	Bond Future	8.50	Call	0.00000	0.00000	0.00000	0.00000	0.000	10.67	0.00	0.00	0	1,011.00
R2040	On 03/05/2018	Bond Future	9.00	Call	1.47000	0.00147	287.54000	0.28754	1.470	11.57	0.01	0.00	0	1,239.00
R2040	On 03/05/2018	Bond Future	10.00	Call	7,299.80000	7.29980	8,498.50000	8.49850	7,299.800	13.87	1.00	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future		9.21332	98.18660		9.08102	99.40779		12.97	0.00	57,930,094.00	590	25,882.00
R2040	On 01/11/2018	Bond Future		9.26061	99.96887		9.12448	101.21266		13.20	0.00	0.00	0	0.00
R2040	On 07/02/2019	Bond Future		9.31281	97.43126		9.17225	98.70065		14.09	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future		9.19558	97.95389		9.06715	99.17980		12.27	0.00	101,872,045.60	1,040	10,862.00
R2044	On 02/08/2018	Bond Future		9.24654	95.32948		9.11431	96.57830		13.76	0.00	291,422,220.36	3,057	31,451.00
R2044	On 01/11/2018	Bond Future		9.29223	97.05990		9.15631	98.33174		14.02	0.00	0.00	0	0.00
R2044	On 07/02/2019	Bond Future		9.34258	94.59008		9.20238	95.88818		14.98	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 03/05/2018	Bond Future		9.17551	97.29991		9.04188	98.62109		12.80	0.00	86,694,219.81	891	20,808.00
R2048	On 02/08/2018	Bond Future		9.22057	99.04479		9.08318	100.39055		13.75	0.00	88,248,907.89	891	100,451.00
R2048	On 01/11/2018	Bond Future		9.26702	96.40926		9.12579	97.77987		14.65	0.00	0.00	0	0.00
R2048	On 07/02/2019	Bond Future		9.31853	98.31218		9.17288	99.71093		14.97	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future		7.20019	102.32592		7.07992	102.51448		1.04	0.00	1,751,308,120.80	17,115	14,719.00
R207	On 02/08/2018	Bond Future		7.19536	100.51952		7.05207	100.71243		1.01	0.00	1,750,848,999.36	17,418	20,771.00
R207	On 01/11/2018	Bond Future		7.14897	102.34424		6.97423	102.54108		0.92	0.00	0.00	0	0.00
R207	On 07/02/2019	Bond Future		7.06062	100.71892		6.83175	100.92077		0.82	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 03/05/2018	Bond Future		7.40524	99.01049		7.28045	99.32796		2.18	0.00	1,101,590,711.74	11,126	21,244.00
R208	On 02/08/2018	Bond Future		7.41837	100.78605		7.28029	101.11018		2.04	0.00	1,101,893,884.65	10,933	30,909.00
R208	On 01/11/2018	Bond Future		7.42596	99.21580		7.27201	99.54623		2.04	0.00	0.00	0	0.00
R208	On 07/02/2019	Bond Future		7.43045	101.17409		7.25489	101.51216		1.93	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
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future			9.04552		76.07749		8.91193	77.04267		11.46	0.00	1,368,786,200.08	17,992	49,785.00
R209	On 03/05/2018	Bond Future	9.19	Call	1,026.69000		1.02669	1,991.18000	1.99118	1,026.690		12.13	0.98	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.47	Put	0.00000		0.00000	0.00000	0.00000	0.000		12.79	0.00	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.75	Call	4,804.42000		4.80442	5,769.60000	5.76960	4,804.420		13.44	1.00	0.00	0	435.00
R209	On 03/05/2018	Bond Future	9.77	Put	0.00000		0.00000	0.00000	0.00000	0.000		13.48	0.00	0.00	0	250.00
R209	On 03/05/2018	Bond Future	10.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		13.78	0.00	0.00	0	11,067.00
R209	On 03/05/2018	Bond Future	10.22	Put	0.00000		0.00000	0.00000	0.00000	0.000		13.78	0.00	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	0.00000		0.00000	0.00000	0.00000	0.000		13.78	0.00	0.00	0	435.00
R209	On 02/08/2018	Bond Future			9.09161		77.44179	8.95418	78.42504			12.33	0.00	1,317,517,173.27	17,013	90,565.00
R209	On 02/08/2018	Bond Future	8.46	Call	370.96000		0.37096	577.20000	0.57720	370.960		11.49	0.16	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	411.23000		0.41123	632.85000	0.63285	411.230		11.54	0.17	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	2,985.57000		2.98557	2,419.12000	2.41912	2,985.570		12.07	0.64	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	1,480.19000		1.48019	1,975.72000	1.97572	1,480.190		12.27	0.43	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	1,573.31000		1.57331	1,224.82000	1.22482	1,573.310		12.72	0.42	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	1,046.41000		1.04641	799.68000	0.79968	1,046.410		13.12	0.31	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	4,543.16000		4.54316	5,360.60000	5.36060	4,543.160		13.55	0.78	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	191.92000		0.19192	138.44000	0.13844	191.920		14.18	0.08	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	28.11000		0.02811	19.07000	0.01907	28.110		14.18	0.01	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.13761		75.69958	8.99625	76.70098			13.11	0.00	0.00	0	0.00
R209	On 07/02/2019	Bond Future			9.18773		77.19366	9.04191	78.21568			13.47	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 03/05/2018	Bond Future			187.83712		187.83712	187.76962	187.76962				0.00	0.00	0	280.00
R210	On 02/08/2018	Bond Future			191.26338		191.26338	191.19729	191.19729				0.00	0.00	0	2,159.00
R210	On 01/11/2018	Bond Future			192.27164		192.27164	192.20487	192.20487				0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future			196.13304		196.13304	196.06930	196.06930				0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R212	On 03/05/2018	Bond Future			154.82589		154.82589	154.88465	154.88465				0.00	0.00	0	2,818.00
R212	On 02/08/2018	Bond Future			155.54803		155.54803	155.61007	155.61007				0.00	0.00	0	3,975.00
R212	On 01/11/2018	Bond Future			158.40142		158.40142	158.46497	158.46497				0.00	0.00	0	0.00
R212	On 07/02/2019	Bond Future			159.42872		159.42872	159.49716	159.49716				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future	8.78552		87.72558		8.65692	88.61731		9.25	0.00	633,115,510.86	7,217	1,972.00
R213	On 02/08/2018	Bond Future	8.83136		89.29877		8.69846	90.20738		9.95	0.00	633,842,669.46	7,098	29,136.00
R213	On 01/11/2018	Bond Future	8.87936		87.37301		8.74203	88.29851		10.56	0.00	0.00	0	0.00
R213	On 07/02/2019	Bond Future	8.93312		89.09755		8.79063	90.04228		10.79	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 03/05/2018	Bond Future	9.15051		75.99821		9.01687	77.02180		12.36	0.00	12,159,713.60	160	14,816.00
R214	On 02/08/2018	Bond Future	9.19527		77.36113		9.05794	78.40375		13.31	0.00	12,377,780.80	160	29,691.00
R214	On 01/11/2018	Bond Future	9.24148		75.47199		9.10038	76.53386		14.17	0.00	0.00	0	0.00
R214	On 07/02/2019	Bond Future	9.29272		76.96165		9.14728	78.04534		14.50	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	9.57270		9.57270		9.49440	9.49440		11.82	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	9.70450		9.70450		9.62360	9.62360		12.03	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	9.83000		9.83000		9.74810	9.74810		12.38	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.39210		10.39210		10.31830	10.31830		13.11	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.01920		3.01920		3.04470	3.04470		13.55	0.00	0.00	0	3,940.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.96730		2.96730		2.99430	2.99430		13.78	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.91710		2.91710		2.94500	2.94500		13.58	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.90630		2.90630		2.93720	2.93720		13.36	0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.25570		1.25570		1.24440	1.24440			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.22930		1.22930		1.21810	1.21810			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.20500		1.20500		1.19330	1.19330			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.15510		1.15510		1.14680	1.14680			0.00	0.00	0	0.00
Total for Derivatives :												35,115,276,249.95	623,053	7 085 436.00
Grand Total:												35,115,276,249.95	623,053	7 085 436.00