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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 08/05/2018

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 09/05/2018	Any day expiry	12.62650	12.62650		12.57920	12.57920		15.98	0.00	0.00	0	0.00	
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	124.19330	0.12419	179.96230	0.17996	124.193	17.85	0.83	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	1,233.51450	1.23351	1,280.82360	1.28082	1,233.514	49.73	1.00	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	0.00000	0.00000	0.05360	0.00005	0.000	51.55	0.00	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			12.62650	12.62650	12.58090	12.58090		15.81	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			12.63160	12.63160	12.58590	12.58590		14.35	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	168.87120	0.16887	212.73600	0.21274	168.871	15.18	0.68	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	1,868.42550	1.86843	1,914.14350	1.91414	1,868.425	30.34	1.00	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	0.09740	0.00010	0.12670	0.00013	0.097	51.50	0.00	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			12.63320	12.63320	12.58760	12.58760		14.54	0.00	0.00	0	0.00
\$ / R	On 15/05/2018	Any day expiry	10.90	Put	0.01360	0.00001	0.00000	0.00000	0.014	29.00	0.00	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	11.70	Put	0.24240	0.00024	0.45240	0.00045	0.242	19.71	0.00	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	12.20	Call	441.39110	0.44139	401.50050	0.40150	441.391	16.67	0.94	0.00	0	1,000.00
\$ / R	On 18/05/2018	Any day expiry			12.63830	12.63830	12.59270	12.59270		14.55	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry	12.00	Put	3.71730	0.00372	5.78980	0.00579	3.717	16.48	0.03	0.00	0	51,000.00
\$ / R	On 21/05/2018	Any day expiry			12.64340	12.64340	12.59780	12.59780		13.97	0.00	0.00	0	46,000.00

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 21/05/2018	Any day expiry	11.95	Call	696.86500	0.69686	652.25800	0.65226	696.865	15.34	0.98	0.00	0	30,000.00
\$ / R	On 22/05/2018	Any day expiry			12.64520	12.64520	12.59940	12.59940		14.02	0.00	439,722,500.00	35,000	34,600.00
\$ / R	On 22/05/2018	Any day expiry	12.00	Call	650.06760	0.65007	606.20670	0.60621	650.068	14.72	0.97	0.00	0	30,000.00
\$ / R	On 25/05/2018	Any day expiry			12.65030	12.65030	12.60450	12.60450		14.19	0.00	0.00	0	20,000.00
\$ / R	On 25/05/2018	Any day expiry	12.37	Call	331.08160	0.33108	300.69190	0.30069	331.082	14.06	0.77	0.00	0	30,000.00
\$ / R	On 25/05/2018	Any day expiry	12.60	Call	180.43080	0.18043	163.64550	0.16365	180.431	14.17	0.56	0.00	0	80,000.00
\$ / R	On 29/05/2018	Any day expiry			12.65710	12.65710	12.61130	12.61130		13.87	0.00	0.00	0	40,000.00
\$ / R	On 29/05/2018	Any day expiry	12.45	Call	286.58680	0.28659	261.36530	0.26137	286.587	13.53	0.70	0.00	0	40,000.00
\$ / R	On 29/05/2018	Any day expiry	12.46	Call	279.92400	0.27992	255.28420	0.25528	279.924	13.54	0.69	0.00	0	30,000.00
\$ / R	On 31/05/2018	Any day expiry			12.66060	12.66060	12.61470	12.61470		13.95	0.00	3,402,810.00	270	270.00
\$ / R	On 31/05/2018	Any day expiry	12.60	Put	146.30320	0.14630	175.89920	0.17590	146.303	13.83	0.44	0.00	0	270.00
\$ / R	On 31/05/2018	Any day expiry	12.69	Call	164.70310	0.16470	152.92570	0.15293	164.703	14.10	0.48	0.00	0	270.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,145.07560	1.14508	1,190.88140	1.19088	1,145.076	17.61	0.97	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	0.18770	0.00019	0.21020	0.00021	0.188	24.94	0.00	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	0.10570	0.00011	0.11310	0.00011	0.106	27.11	0.00	0.00	0	500.00
\$ / R	On 08/06/2018	Any day expiry			12.67430	12.67430	12.62830	12.62830		13.95	0.00	0.00	0	1,746.00
\$ / R	On 08/06/2018	Any day expiry	12.80	Call	157.43130	0.15743	147.99080	0.14799	157.431	14.48	0.42	0.00	0	1,746.00
\$ / R	On 18/06/2018	Foreign Exchange Future			12.69090	12.69090	12.64500	12.64500		13.96	0.00	379,876,709.70	29,933	1,142,880.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	0.89380	0.00089	1.02570	0.00103	0.894	16.30	0.00	0.00	0	60,750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	1.79520	0.00180	2.04000	0.00204	1.795	15.65	0.01	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.35	Call	1,343.90960	1.34391	1,298.39900	1.29840	1,343.910	15.17	0.99	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.45	Call	1,245.13240	1.24513	1,199.79880	1.19980	1,245.132	14.84	0.98	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	4.97170	0.00497	5.71480	0.00571	4.972	14.66	0.02	0.00	0	40,216.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.60	Put	6.85280	0.00685	8.07290	0.00807	6.853	14.30	0.03	0.00	0	12,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	11.05460	0.01105	13.41110	0.01341	11.055	13.76	0.05	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.77	Put	11.77800	0.01178	14.33500	0.01434	11.778	13.69	0.05	0.00	0	76,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.80	Put	12.95110	0.01295	15.83410	0.01583	12.951	13.58	0.05	0.00	0	5,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.90	Put	17.73890	0.01774	21.95970	0.02196	17.739	13.21	0.07	0.00	0	9,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Call	715.11680	0.71512	675.23620	0.67524	715.117	12.85	0.91	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	24.21680	0.02422	30.23620	0.03024	24.217	12.85	0.09	0.00	0	38,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.06	Put	29.59550	0.02960	39.23360	0.03923	29.596	12.69	0.11	0.00	0	150.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	38.59840	0.03860	50.07000	0.05007	38.598	12.81	0.14	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	42.00810	0.04201	54.12200	0.05412	42.008	12.85	0.15	0.00	0	155,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Call	584.69350	0.58469	551.23310	0.55123	584.693	12.87	0.85	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	43.79350	0.04379	56.23310	0.05623	43.794	12.87	0.15	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.23	Call	521.01480	0.52101	490.26800	0.49027	521.015	13.03	0.81	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Call	505.68970	0.50569	475.64550	0.47565	505.690	13.07	0.80	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	64.78970	0.06479	80.64550	0.08065	64.790	13.07	0.20	0.00	0	12,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Call	468.47660	0.46848	440.21850	0.44022	468.477	13.17	0.77	0.00	0	4,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	77.57660	0.07758	95.21850	0.09522	77.577	13.17	0.23	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	108.09240	0.10809	129.37260	0.12937	108.092	13.36	0.29	0.00	0	15,103.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.45	Call	366.82560	0.36683	344.01960	0.34402	366.826	13.46	0.67	0.00	0	150.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	336.41610	0.33642	315.40120	0.31540	336.416	13.56	0.64	0.00	0	6,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	145.51610	0.14552	170.40120	0.17040	145.516	13.56	0.36	0.00	0	115,230.00

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	12.75	Put	270.85250	0.27085	304.80530	0.30481	270.853	14.12	0.53	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	410.72890	0.41073	449.49270	0.44949	410.729	14.80	0.65	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	130.97120	0.13097	124.55330	0.12455	130.971	14.93	0.32	0.00	0	15,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	440.07120	0.44007	479.55330	0.47955	440.071	14.93	0.68	0.00	0	21,228.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	477.80580	0.47781	518.10610	0.51811	477.806	15.09	0.70	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	572.68460	0.57268	614.61390	0.61461	572.685	15.48	0.75	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	597.25900	0.59726	639.52920	0.63953	597.259	15.58	0.77	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	681.31540	0.68132	724.55590	0.72456	681.315	15.91	0.80	0.00	0	25,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	65.35490	0.06535	62.78060	0.06278	65.355	16.07	0.18	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	820.92030	0.82092	865.04940	0.86505	820.920	16.36	0.85	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	838.77090	0.83877	883.02300	0.88302	838.771	16.41	0.86	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	856.70880	0.85671	901.07740	0.90108	856.709	16.46	0.86	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	984.45730	0.98446	1,029.47940	1.02948	984.457	16.83	0.89	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,087.07960	1.08708	1,132.45640	1.13246	1,087.080	17.12	0.91	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,134.25890	1.13426	1,179.76080	1.17976	1,134.259	17.25	0.92	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,143.73030	1.14373	1,189.25480	1.18925	1,143.730	17.28	0.92	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,162.70650	1.16271	1,208.27410	1.20827	1,162.706	17.33	0.93	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,172.21100	1.17221	1,217.79910	1.21780	1,172.211	17.36	0.93	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,229.45220	1.22945	1,275.14860	1.27515	1,229.452	17.52	0.94	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Call	16.29870	0.01630	16.01510	0.01602	16.299	17.74	0.05	0.00	0	30,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,325.39870	1.32540	1,371.01510	1.37102	1,325.399	17.74	0.95	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	1,422.00130	1.42200	1,467.71050	1.46771	1,422.001	17.92	0.96	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	1,568.17020	1.56817	1,613.96830	1.61397	1,568.170	18.20	0.97	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	4.68920	0.00469	4.66200	0.00466	4.689	18.71	0.02	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	3.07180	0.00307	3.06160	0.00306	3.072	19.04	0.01	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	2.43100	0.00243	2.42550	0.00243	2.431	19.23	0.01	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	1.21350	0.00121	1.21240	0.00121	1.213	19.78	0.00	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	1.13280	0.00113	1.13180	0.00113	1.133	19.84	0.00	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	0.94380	0.00094	0.98710	0.00099	0.944	19.98	0.00	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	0.88610	0.00089	0.99180	0.00099	0.886	20.37	0.00	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	0.90140	0.00090	1.00310	0.00100	0.901	21.22	0.00	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	0.91120	0.00091	1.01090	0.00101	0.911	21.68	0.00	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	0.91570	0.00092	1.01460	0.00101	0.916	21.88	0.00	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	0.96200	0.00096	1.05470	0.00105	0.962	23.59	0.00	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	1.04880	0.00105	1.13460	0.00113	1.049	26.03	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	1.11150	0.00111	1.19370	0.00119	1.112	27.47	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	1.12060	0.00112	1.20240	0.00120	1.121	27.67	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	1.14580	0.00115	1.11710	0.00112	1.146	28.20	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	1.10120	0.00110	1.04910	0.00105	1.101	28.26	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.83580	0.00084	0.79710	0.00080	0.836	28.26	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.46570	0.00047	0.44520	0.00045	0.466	28.26	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.39050	0.00039	0.37360	0.00037	0.390	28.26	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.24420	0.00024	0.23420	0.00023	0.244	28.26	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.16600	0.00017	0.15940	0.00016	0.166	28.26	0.00	0.00	0	7,028.00

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 20/06/2018	Any day expiry										
					12.69420	12.69420	12.64830	12.64830		14.01	0.00	0.00	0	9,546.00
\$ / R			On 29/06/2018	Any day expiry										
					12.70900	12.70900	12.66310	12.66310		14.03	0.00	0.00	0	2,085.00
\$ / R	13.80	Put	On 29/06/2018	Any day expiry	1,132.09520	1.13210	1,176.94540	1.17695	1,132.095	17.12	0.89	0.00	0	1,000.00
\$ / R	15.62	Call	On 29/06/2018	Any day expiry	1.73870	0.00174	1.89040	0.00189	1.739	21.16	0.01	0.00	0	500.00
\$ / R	16.10	Call	On 29/06/2018	Any day expiry	1.66130	0.00166	1.79030	0.00179	1.661	23.75	0.00	0.00	0	500.00
\$ / R			On 02/07/2018	Any day expiry	12.71390	12.71390	12.66810	12.66810		13.93	0.00	0.00	0	100.00
\$ / R	11.80	Put	On 02/07/2018	Any day expiry	20.05470	0.02005	24.51760	0.02452	20.055	13.16	0.07	0.00	0	2,000.00
\$ / R	12.50	Put	On 02/07/2018	Any day expiry	171.93190	0.17193	196.66940	0.19667	171.932	13.59	0.36	0.00	0	2,000.00
\$ / R	13.12	Call	On 02/07/2018	Any day expiry	142.44150	0.14244	136.37230	0.13637	142.441	15.16	0.31	0.00	0	2,000.00
\$ / R			On 06/07/2018	Any day expiry	12.72050	12.72050	12.67470	12.67470		13.98	0.00	0.00	0	0.00
\$ / R	12.07	Put	On 06/07/2018	Any day expiry	52.68460	0.05268	64.95720	0.06496	52.685	12.93	0.15	0.00	0	2,000.00
\$ / R	13.60	Call	On 06/07/2018	Any day expiry	70.99180	0.07099	68.72180	0.06872	70.992	16.45	0.16	0.00	0	1,000.00
\$ / R	13.73	Call	On 06/07/2018	Any day expiry	57.34990	0.05735	55.71740	0.05572	57.350	16.78	0.14	0.00	0	1,000.00
\$ / R			On 20/07/2018	Any day expiry	12.74330	12.74330	12.69720	12.69720		14.08	0.00	0.00	0	1,800.00
\$ / R			On 24/07/2018	Any day expiry	12.74980	12.74980	12.70360	12.70360		14.03	0.00	0.00	0	500.00
\$ / R	14.45	Put	On 24/07/2018	Any day expiry	1,730.07010	1.73007	1,775.32000	1.77532	1,730.070	17.75	0.93	0.00	0	1,500.00
\$ / R	15.94	Call	On 24/07/2018	Any day expiry	4.00160	0.00400	4.05330	0.00405	4.002	20.52	0.01	0.00	0	1,500.00
\$ / R			On 25/07/2018	Any day expiry	12.75150	12.75150	12.70520	12.70520		14.04	0.00	0.00	0	70.00
\$ / R			On 27/07/2018	Any day expiry	12.75470	12.75470	12.70840	12.70840		14.06	0.00	0.00	0	1,345.00
\$ / R			On 31/07/2018	Any day expiry	12.76120	12.76120	12.71480	12.71480		14.02	0.00	0.00	0	2,515.00
\$ / R	13.80	Put	On 31/07/2018	Any day expiry	1,129.16980	1.12917	1,173.08490	1.17308	1,129.170	16.56	0.83	0.00	0	1,000.00
\$ / R	15.82	Call	On 31/07/2018	Any day expiry	5.80570	0.00581	5.73470	0.00573	5.806	19.94	0.01	0.00	0	500.00
\$ / R	16.32	Call	On 31/07/2018	Any day expiry	3.13830	0.00314	3.08690	0.00309	3.138	20.75	0.01	0.00	0	500.00
\$ / R			On 07/08/2018	Any day expiry	12.77260	12.77260	12.72600	12.72600		14.00	0.00	0.00	0	0.00
\$ / R	12.32	Put	On 07/08/2018	Any day expiry	155.30980	0.15531	176.20760	0.17621	155.310	13.37	0.28	0.00	0	1,880.00
\$ / R	13.86	Put	On 07/08/2018	Any day expiry	1,181.94210	1.18194	1,225.93710	1.22594	1,181.942	16.61	0.83	0.00	0	1,880.00
\$ / R	16.18	Call	On 07/08/2018	Any day expiry	4.33740	0.00434	4.45290	0.00445	4.337	20.02	0.01	0.00	0	1,880.00
\$ / R			On 13/08/2018	Any day expiry	12.78220	12.78220	12.73560	12.73560		14.08	0.00	0.00	0	70.00
\$ / R			On 31/08/2018	Any day expiry	12.81100	12.81100	12.76430	12.76430		14.10	0.00	0.00	0	2,879.00
\$ / R	13.80	Put	On 31/08/2018	Any day expiry	1,131.07910	1.13108	1,173.97570	1.17398	1,131.079	16.26	0.78	0.00	0	1,000.00
\$ / R	16.05	Call	On 31/08/2018	Any day expiry	9.49950	0.00950	9.27100	0.00927	9.500	18.99	0.02	0.00	0	500.00
\$ / R	16.57	Call	On 31/08/2018	Any day expiry	4.13470	0.00413	4.10170	0.00410	4.135	19.04	0.01	0.00	0	500.00
\$ / R			On 17/09/2018	Foreign Exchange Future	12.83810	12.83810	12.79130	12.79130		14.14	0.00	23,134,256.20	1,802	87,628.00
\$ / R	11.48	Put	On 17/09/2018	Foreign Exchange Future	29.92820	0.02993	34.22520	0.03423	29.928	12.75	0.07	0.00	0	5,200.00
\$ / R	11.50	Put	On 17/09/2018	Foreign Exchange Future	30.96420	0.03096	35.43220	0.03543	30.964	12.69	0.07	0.00	0	45,000.00
\$ / R	11.60	Put	On 17/09/2018	Foreign Exchange Future	38.82930	0.03883	46.44990	0.04645	38.829	12.61	0.08	0.00	0	2,000.00
\$ / R	11.75	Put	On 17/09/2018	Foreign Exchange Future	57.73280	0.05773	67.64490	0.06764	57.733	12.74	0.12	0.00	0	83,314.00
\$ / R	11.85	Put	On 17/09/2018	Foreign Exchange Future	73.70560	0.07371	85.29960	0.08530	73.706	12.83	0.14	0.00	0	48,200.00
\$ / R	11.90	Put	On 17/09/2018	Foreign Exchange Future	82.81070	0.08281	95.28250	0.09528	82.811	12.88	0.15	0.00	0	3,000.00
\$ / R	12.00	Put	On 17/09/2018	Foreign Exchange Future	103.41770	0.10342	117.71220	0.11771	103.418	12.97	0.18	0.00	0	13,300.00
\$ / R	12.25	Call	On 17/09/2018	Foreign Exchange Future	759.09920	0.75910	732.32460	0.73232	759.099	13.22	0.74	0.00	0	500.00
\$ / R	12.30	Put	On 17/09/2018	Foreign Exchange Future	187.98780	0.18799	209.09190	0.20909	187.988	13.30	0.28	0.00	0	100.00
\$ / R	12.38	Put	On 17/09/2018	Foreign Exchange Future	217.28550	0.21729	240.10090	0.24010	217.285	13.42	0.31	0.00	0	60,000.00
\$ / R	12.50	Call	On 17/09/2018	Foreign Exchange Future	604.23380	0.60423	582.75820	0.58276	604.234	13.60	0.64	0.00	0	4,600.00

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 17/09/2018	Foreign Exchange Future	12.50	Put	266.13380	0.26613	291.45820	0.29146	266.134	13.60	0.36	0.00	0	24,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	316.04710	0.31605	343.58260	0.34358	316.047	13.77	0.40	0.00	0	13,231.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	335.40020	0.33540	363.71560	0.36372	335.400	13.83	0.41	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	465.31820	0.46532	449.07330	0.44907	465.318	14.02	0.54	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	451.63830	0.45164	435.92620	0.43593	451.638	14.06	0.53	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	441.48370	0.44148	474.27110	0.47427	441.484	14.14	0.49	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.88	Put	459.22010	0.45922	492.48140	0.49248	459.220	14.20	0.50	0.00	0	250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	371.46610	0.37147	359.71360	0.35971	371.466	14.45	0.46	0.00	0	20,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	305.59320	0.30559	296.38610	0.29639	305.593	14.87	0.40	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	291.00710	0.29101	282.36070	0.28236	291.007	14.97	0.38	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	702.90710	0.70291	741.06070	0.74106	702.907	14.97	0.62	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	277.12050	0.27712	268.99920	0.26900	277.120	15.08	0.37	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	227.98370	0.22798	221.52160	0.22152	227.984	15.50	0.31	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	196.64730	0.19665	191.29190	0.19129	196.647	15.79	0.27	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	15.20460	0.01520	14.67850	0.01468	15.205	18.55	0.03	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	13.63190	0.01363	13.17710	0.01318	13.632	18.53	0.03	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	11.63870	0.01164	11.27260	0.01127	11.639	18.50	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	9.13940	0.00914	8.88090	0.00888	9.139	18.46	0.02	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.85570	12.85570	12.80890	12.80890		14.15	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,133.10230	1.13310	1,175.13710	1.17514	1,133.102	16.03	0.74	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	15.44690	0.01545	14.79820	0.01480	15.447	18.94	0.03	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	7.71080	0.00771	7.29020	0.00729	7.711	19.11	0.01	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.89880	12.89880	12.85190	12.85190		14.19	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.90520	12.90520	12.85820	12.85820		14.17	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.90840	12.90840	12.86140	12.86140		14.18	0.00	0.00	0	1,643.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,135.47130	1.13547	1,176.67390	1.17667	1,135.471	15.82	0.71	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	29.24370	0.02924	28.99330	0.02899	29.244	19.63	0.04	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	17.92640	0.01793	17.49120	0.01749	17.926	20.01	0.03	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.91640	12.91640	12.86940	12.86940		14.16	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	113.56360	0.11356	127.26930	0.12727	113.564	12.94	0.17	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,183.69980	1.18370	1,225.07760	1.22508	1,183.700	15.89	0.72	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	24.81440	0.02481	23.35730	0.02336	24.814	20.02	0.04	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.92920	12.92920	12.88200	12.88200		14.23	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			12.93390	12.93390	12.88660	12.88660		14.25	0.00	0.00	0	0.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	18.57870	0.01858	20.48060	0.02048	18.579	13.87	0.03	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	76.79650	0.07680	87.10910	0.08711	76.796	12.79	0.12	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	425.48810	0.42549	414.33460	0.41433	425.488	14.73	0.44	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			12.95570	12.95570	12.90840	12.90840		14.24	0.00	0.00	0	1,212.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,139.01910	1.13902	1,179.54510	1.17955	1,139.019	15.70	0.68	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	40.80220	0.04080	40.52700	0.04053	40.802	19.95	0.05	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	24.33180	0.02433	23.18000	0.02318	24.332	20.18	0.03	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			12.97290	12.97290	12.92550	12.92550		14.22	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,025.25010	1.02525	1,064.62940	1.06463	1,025.250	15.39	0.64	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	82.58870	0.08259	80.53150	0.08053	82.589	18.30	0.10	0.00	0	20,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2018	Foreign Exchange Future		12.97760	12.97760		12.93020	12.93020		14.30	0.00	12,977.60	1	24,922.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	86.39140	0.08639	95.50330	0.09550	86.391	12.88	0.13	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	280.52090	0.28052	303.59300	0.30359	280.521	13.41	0.31	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	330.31590	0.33032	355.35840	0.35536	330.316	13.58	0.34	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	807.91590	0.80792	785.55840	0.78556	807.916	13.58	0.66	0.00	0	150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	389.49830	0.38950	416.59620	0.41660	389.498	13.77	0.38	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	564.03750	0.56404	549.40840	0.54941	564.038	14.30	0.52	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	488.54600	0.48855	476.21480	0.47621	488.546	14.64	0.46	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	318.38010	0.31838	311.13870	0.31114	318.380	15.65	0.33	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	286.72530	0.28673	280.35520	0.28036	286.725	15.90	0.30	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.89	Call	146.91890	0.14692	143.54860	0.14355	146.919	17.24	0.17	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	135.82100	0.13582	132.73130	0.13273	135.821	17.38	0.16	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	72.70280	0.07270	71.32940	0.07133	72.703	18.68	0.09	0.00	0	2,000.00
\$ / R	On 31/12/2018	Any day expiry		13.00420	13.00420		12.95660	12.95660		14.25	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,141.12500	1.14112	1,180.95280	1.18095	1,141.125	15.55	0.66	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	51.70840	0.05171	49.58090	0.04958	51.708	20.07	0.06	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	29.60410	0.02960	28.33920	0.02834	29.604	20.07	0.04	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry		13.05270	13.05270		13.00480	13.00480		14.30	0.00	0.00	0	1,225.00
\$ / R	On 13/02/2019	Any day expiry		13.07300	13.07300		13.02490	13.02490		14.29	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry		13.09610	13.09610		13.04780	13.04780		14.35	0.00	0.00	0	1,225.00
\$ / R	On 18/03/2019	Foreign Exchange Future		13.12380	13.12380		13.07530	13.07530		14.33	0.00	0.00	0	3,498.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	8.90500	0.00891	8.82000	0.00882	8.905	12.36	0.02	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	141.83820	0.14184	155.59740	0.15560	141.838	12.94	0.16	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.06	Put	222.52710	0.22253	241.09270	0.24109	222.527	13.18	0.23	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.76	Put	497.61420	0.49761	525.59800	0.52560	497.614	13.87	0.39	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.45	Call	576.64780	0.57665	563.85520	0.56386	576.648	14.82	0.46	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	324.30150	0.32430	317.83020	0.31783	324.302	16.33	0.28	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Call	215.36710	0.21537	210.49830	0.21050	215.367	17.14	0.20	0.00	0	1,000.00
\$ / R	On 27/03/2019	Any day expiry		13.13770	13.13770		13.08900	13.08900		14.39	0.00	0.00	0	4,414.00
\$ / R	On 30/04/2019	Any day expiry		13.19010	13.19010		13.14080	13.14080		14.42	0.00	0.00	0	1,225.00
\$ / R	On 14/06/2019	Foreign Exchange Future		13.25790	13.25790		13.20860	13.20860		14.57	0.00	0.00	0	3,087.00
\$ / R	On 13/12/2019	Foreign Exchange Future		13.53030	13.53030		13.48210	13.48210		15.10	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	102.87490	0.10287	99.22160	0.09922	102.875	19.73	0.07	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future		13.81880	13.81880		13.76990	13.76990		15.42	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry		13.91080	13.91080		13.85960	13.85960		15.59	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future		14.00680	14.00680		13.95310	13.95310		15.75	0.00	0.00	0	0.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future		12.69090	12.69090		12.64500	12.64500		13.96	0.00	25,381.80	2	392.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future		12.83810	12.83810		12.79130	12.79130		14.14	0.00	0.00	0	57.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future		12.97760	12.97760		12.93020	12.93020		14.30	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future		13.25790	13.25790		13.20860	13.20860		14.57	0.00	0.00	0	0.00
£ / R	On 15/05/2018	Any day expiry		17.07840	17.07840		17.08410	17.08410		14.92	0.00	0.00	0	11.00
£ / R	On 18/06/2018	Foreign Exchange Future		17.18190	17.18190		17.18810	17.18810		14.09	0.00	21,803,831.10	1,269	429,488.00

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	17.50	Put	521.85000	0.52185	527.04430	0.52704	521.850	14.64	0.64	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	2.13990	0.00214	2.44820	0.00245	2.140	20.07	0.01	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future			17.45660	17.45660	17.46380	17.46380		14.26	0.00	0.00	0	18,994.00
£ / R	On 14/12/2018	Foreign Exchange Future			17.72370	17.72370	17.73230	17.73230		14.57	0.00	0.00	0	7,367.00
£ / R	On 18/03/2019	Foreign Exchange Future			18.01370	18.01370	18.02180	18.02180		14.89	0.00	0.00	0	4,932.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.28170	18.28170	18.28890	18.28890		15.01	0.00	0.00	0	5,465.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.11649	0.11649	0.11604	0.11604		19.57	0.00	0.00	0	8,421.00
¥ / R	On 29/06/2018	Any day expiry			0.11676	0.11676	0.11631	0.11631		18.84	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.11861	0.11861	0.11815	0.11815		16.22	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.12072	0.12072	0.12027	0.12027		14.58	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12531	0.12531	0.12482	0.12482		20.55	0.00	0.00	0	0.00
€ / R	On 23/05/2018	Any day expiry			15.00720	15.00720	15.03230	15.03230		12.54	0.00	0.00	0	41.00
€ / R	On 18/06/2018	Foreign Exchange Future			15.08780	15.08780	15.11320	15.11320		12.89	0.00	1,916,150.60	127	115,465.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	4.31430	0.00431	4.49810	0.00450	4.314	15.52	0.02	31,192.19	136	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	7.66080	0.00766	7.94660	0.00795	7.661	14.54	0.03	19,031.04	47	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	11.92530	0.01193	12.32150	0.01232	11.925	13.49	0.04	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	21.73510	0.02174	22.26700	0.02227	21.735	12.15	0.08	158,703.33	136	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.30	Call	812.10520	0.81211	838.05000	0.83805	812.105	11.91	0.91	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.40	Call	721.42370	0.72142	747.35050	0.74735	721.424	11.75	0.89	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	302.35500	0.30235	324.63260	0.32463	302.355	12.73	0.56	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	357.63360	0.35763	350.98460	0.35098	357.634	13.25	0.59	416,476.11	47	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.63	Call	96.64810	0.09665	109.52590	0.10953	96.648	14.16	0.24	485,014.95	136	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.00	Call	44.87500	0.04487	52.64130	0.05264	44.875	14.82	0.12	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,367.30090	1.36730	1,345.26570	1.34527	1,367.301	15.18	0.95	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	1.18340	0.00118	1.63830	0.00164	1.183	22.83	0.00	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	0.26620	0.00027	0.41520	0.00042	0.266	28.44	0.00	501.65	47	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.37240	15.37240	15.39820	15.39820		13.09	0.00	0.00	0	58,975.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	16.51990	0.01652	18.55770	0.01856	16.520	12.24	0.04	74,931.81	136	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	76.39360	0.07639	76.43350	0.07643	76.394	11.79	0.13	281,750.64	136	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	794.07880	0.79408	784.48830	0.78449	794.079	13.91	0.63	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	139.10840	0.13911	148.46630	0.14847	139.108	15.35	0.19	391,174.29	136	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	14.36270	0.01436	16.49970	0.01650	14.363	19.40	0.02	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.65440	15.65440	15.68150	15.68150		13.28	0.00	0.00	0	7,625.00
€ / R	On 18/03/2019	Foreign Exchange Future			15.96810	15.96810	15.99500	15.99500		13.35	0.00	0.00	0	4,686.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.23510	16.23510	16.26160	16.26160		13.61	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.11000	94.11000	93.82000	93.82000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.06000	91.06000	90.75000	90.75000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			89.74000	89.74000	89.43000	89.43000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			91.85000	91.85000	91.54000	91.54000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			95.59000	95.59000	95.29000	95.29000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			94.11000	94.11000	93.80000	93.80000			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
10Y STND	On 21/06/2027	Interest Rate Swap	96.15000	96.15000	96.15000	95.84000	95.84000				0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap	99.87000	99.87000	99.87000	99.55000	99.55000				0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap	100.20000	100.20000	100.20000	99.88000	99.88000				0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap	95.41000	95.41000	95.41000	95.07000	95.07000				0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap	100.87000	100.87000	100.87000	100.54000	100.54000				0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	99.91000	99.91000	99.91000	99.91000	99.91000				0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap	100.03000	100.03000	100.03000	100.03000	100.03000				0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap	100.47000	100.47000	100.47000	100.47000	100.47000				0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap	99.47000	99.47000	99.47000	99.46000	99.46000				0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap	100.12000	100.12000	100.12000	100.10000	100.10000				0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.59000	98.59000	98.59000	98.59000	98.59000				0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.50000	98.50000	98.50000	98.50000	98.50000				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.85000	98.85000	98.85000	98.85000	98.85000				0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.21000	99.21000	99.21000	99.20000	99.20000				0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.57000	99.57000	99.57000	99.56000	99.56000				0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.93000	99.93000	99.93000	99.91000	99.91000				0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap	100.83000	100.83000	100.83000	100.81000	100.81000				0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap	98.56000	98.56000	98.56000	98.51000	98.51000				0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap	100.40000	100.40000	100.40000	100.33000	100.33000				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	95.92000	95.92000	95.92000	95.83000	95.83000				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.10000	95.10000	95.10000	95.00000	95.00000				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	94.25000	94.25000	94.25000	94.14000	94.14000				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	94.37000	94.37000	94.37000	94.26000	94.26000				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.53000	96.53000	96.53000	96.41000	96.41000				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.63000	96.63000	96.63000	96.51000	96.51000				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.79000	97.79000	97.79000	97.66000	97.66000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	99.97000	99.97000	99.97000	99.83000	99.83000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	101.20000	101.20000	101.20000	101.04000	101.04000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	96.27000	96.27000	96.27000	96.10000	96.10000				0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap	100.57000	100.57000	100.57000	100.39000	100.39000				0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future	592.79000	592.79000	592.79000	593.80100	593.80100				0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future	603.43100	603.43100	603.43100	604.47000	604.47000				0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future	615.15000	615.15000	615.15000	616.20700	616.20700				0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future	694.14000	694.14000	694.14000	696.22600	696.22600				0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future	706.60100	706.60100	706.60100	708.73500	708.73500				0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	720.32300	720.32300	720.32300	722.49700	722.49700				0.00	0.00	0	0.00
ALBI	On 02/08/2018	Index Future	633.31200	633.31200	633.31200	636.30000	636.30000				0.00	88,663,680.00	14	878.00
ALBI	On 01/11/2018	Index Future	644.68000	644.68000	644.68000	647.73300	647.73300				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
ALBI	On 07/02/2019	Index Future	657.20000		657.20000		660.31000	660.31000			0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.45170		9.45170		9.51010	9.51010		11.97	0.00	4,773,108.50	505	13,367.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.56860		9.56860		9.62790	9.62790		12.15	0.00	0.00	0	1,250.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.68280		9.68280		9.74310	9.74310		12.47	0.00	0.00	0	10,912.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	9.91770		9.91770		9.97850	9.97850		12.72	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.79500		9.79500		9.84010	9.84010		13.18	0.00	0.00	0	1,500.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	10.05030		10.05030		10.09800	10.09800		13.28	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	12.70850		12.70850		12.64330	12.64330		12.40	0.00	0.00	0	1,215.00
CHF / R	On 17/09/2018	Foreign Exchange Future	12.96040		12.96040		12.89450	12.89450		12.52	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future	13.21000		13.21000		13.14410	13.14410		12.84	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	13.72340		13.72340		13.65020	13.65020		13.24	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.99140		1.99140		1.98370	1.98370		12.89	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	2.00690		2.00690		1.99940	1.99940		12.91	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.02210		2.02210		2.01450	2.01450		13.04	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.05170		2.05170		2.04370	2.04370		13.68	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.02620		2.02620		2.03250	2.03250		13.68	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.06470		2.06470		2.07170	2.07170		13.40	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.10290		2.10290		2.11160	2.11160		13.77	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.24960		2.24960		2.25540	2.25540		14.53	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future	10.34000		79.45704		10.34000	79.45704			0.00	0.00	0	0.00
ES33	On 02/08/2018	Bond Future	10.52370		80.30940		10.46795	80.65680			0.00	0.00	0	9,466.00
ES33	On 01/11/2018	Bond Future	10.62525		77.96229		10.56735	78.31721			0.00	0.00	0	0.00
ES33	On 07/02/2019	Bond Future	10.74166		79.47548		10.68157	79.83705			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	10.50500		82.84976		10.50500	82.84976			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
ES42	On 02/08/2018	Bond Future	10.70043		83.55984		10.62404	84.11226			0.00	0.00	0	7,957.00
ES42	On 01/11/2018	Bond Future	10.79743		80.79954		10.71822	81.36327			0.00	0.00	0	0.00
ES42	On 07/02/2019	Bond Future	10.90474		82.36760		10.82266	82.94192			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	629.71300		629.71300		632.88300	632.88300			0.00	18,891,390.00	3	465.00
GOVI	On 01/11/2018	GOVI	641.01700		641.01700		644.25400	644.25400			0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI	653.46600		653.46600		656.76400	656.76400			0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.61840	1.61840		1.61240	1.61240			13.47	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.63930	1.63930		1.63310	1.63310			14.23	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.65920	1.65920		1.65260	1.65260			14.12	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.75120	1.75120		1.74440	1.74440			14.93	0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	133.86202	133.86202		133.86202	133.86202				0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future	134.94310	134.94310		134.71597	134.71597				0.00	269,886.20	2	864.00
I2025	On 01/11/2018	Bond Future	137.38685	137.38685		137.15743	137.15743				0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future	138.66957	138.66957		138.43493	138.43493				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	100.86480	100.86480		100.86480	100.86480				0.00	0.00	0	0.00
I2029	On 02/08/2018	Bond Future	103.52220	103.52220		103.30888	103.30888				0.00	0.00	0	1,370.00
I2029	On 01/11/2018	Bond Future	104.34741	104.34741		104.13160	104.13160				0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future	106.39522	106.39522		106.17466	106.17466				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	104.73782	104.73782		104.73782	104.73782				0.00	0.00	0	0.00
I2033	On 02/08/2018	Bond Future	107.07177	107.07177		107.05874	107.05874				0.00	12,848,612.40	120	6,271.00
I2033	On 01/11/2018	Bond Future	107.88979	107.88979		107.87798	107.87798				0.00	0.00	0	0.00
I2033	On 07/02/2019	Bond Future	110.00719	110.00719		109.99448	109.99448				0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future	128.02119	128.02119		128.02119	128.02119				0.00	0.00	0	0.00
I2038	On 02/08/2018	Bond Future	129.84683	129.84683		129.01366	129.01366				0.00	7,660,962.97	59	9,239.00
I2038	On 01/11/2018	Bond Future	132.19832	132.19832		131.35184	131.35184				0.00	0.00	0	0.00
I2038	On 07/02/2019	Bond Future	133.20262	133.20262		132.33875	132.33875				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	120.88782	120.88782		120.88782	120.88782				0.00	0.00	0	0.00
I2046	On 02/08/2018	Bond Future	125.81249	125.81249		123.82755	123.82755				0.00	0.00	0	10,917.00
I2046	On 01/11/2018	Bond Future	126.44165	126.44165		124.42256	124.42256				0.00	0.00	0	0.00
I2046	On 07/02/2019	Bond Future	128.92293	128.92293		126.86351	126.86351				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

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
I2050	On 03/05/2018	Bond Future		128.74269	128.74269		128.74269	128.74269			0.00	0.00	0	0.00
I2050	On 02/08/2018	Bond Future		131.97960	131.97960		129.94568	129.94568			0.00	0.00	0	9,775.00
I2050	On 01/11/2018	Bond Future		134.36968	134.36968		132.30072	132.30072			0.00	0.00	0	0.00
I2050	On 07/02/2019	Bond Future		135.23489	135.23489		133.12485	133.12485			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		261.59600	261.59600		260.15200	260.15200			0.00	0.00	0	884.00
IGOV	On 01/11/2018	Index Future		266.33400	266.33400		264.86700	264.86700			0.00	0.00	0	241.00
IGOV	On 07/02/2019	Index Future		271.56200	271.56200		270.06500	270.06500			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		0.12570	0.12570		0.12530	0.12530			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future		0.12530	0.12530		0.12480	0.12480			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future		0.12480	0.12480		0.12430	0.12430			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.12130	0.12130		0.12090	0.12090			0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future		1.56080	1.56080		1.57320	1.57320		13.65	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future		1.58450	1.58450		1.59730	1.59730		14.15	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future		1.60730	1.60730		1.62080	1.62080		13.89	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.65370	1.65370		1.66560	1.66560		13.56	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future		8.83210	8.83210		8.87760	8.87760		12.42	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future		8.93630	8.93630		8.98290	8.98290		12.62	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future		9.03890	9.03890		9.08570	9.08570		13.02	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		9.54040	9.54040		9.58970	9.58970		13.87	0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future		1.27500	1.27500		1.27340	1.27340			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future		1.28000	1.28000		1.27840	1.27840			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future		1.28530	1.28530		1.28380	1.28380			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future		1.34580	1.34580		1.34530	1.34530			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future		1.35390	1.35390		1.35930	1.35930			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future		1.35980	1.35980		1.36530	1.36530			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future		1.18890	1.18890		1.19520	1.19520			0.00	3,029,317.20	2,548	2,508.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future		1.19740	1.19740		1.20380	1.20380			0.00	0.00	0	0.00
R / ¥	On 29/06/2018	Any day expiry		8.56460	8.56460	0.11560	8.59790	8.59790		15.20	0.00	0.00	0	0.00
R / ¥	On 29/06/2018	Any day expiry	8.34	Put	1,160.37040	0.11604	0.11560	1,047.68020	0.10477	1,160.370	0.32	0.00	0	110,000.00

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 / ¥EN	On 18/06/2018	Foreign Exchange Future			8.58410		8.58410	0.11560	8.61770	8.61770		14.76	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	3,541.81990		0.35418	0.11560	3,346.42970	0.33464	3,541.820	13.33	0.78	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.43070		8.43070	0.11560	8.46410	8.46410		15.71	0.00	0.00	0	283.00
R186	On 03/05/2018	Bond Future			8.27000		117.51699		8.27000	117.51699		6.28	0.00	0.00	0	0.00
R186	On 02/08/2018	Bond Future			8.40888		113.71711		8.35732	114.04762		7.00	0.00	3,884,462,760.49	34,159	100,978.00
R186	On 02/08/2018	Bond Future	7.50	Call	71.15000		0.07115		91.50000	0.09150	71.150	6.37	0.05	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.25	Call	1,101.59000		1.10159		1,249.31000	1.24931	1,101.590	7.05	0.40	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.50	Put	1,332.17000		1.33217		1,202.58000	1.20258	1,332.170	7.31	0.44	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future			8.45885		115.75810		8.40466	116.09641		7.05	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	988.17000		0.98817		1,096.42000	1.09642	988.170	6.82	0.29	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	2,317.76000		2.31776		2,500.90000	2.50090	2,317.760	7.20	0.51	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	926.42000		0.92642		852.49000	0.85249	926.420	7.80	0.24	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			8.51644		112.69976		8.45961	113.04419		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
R197	On 03/05/2018	Bond Future			305.67769		305.67769		305.67769	305.67769			0.00	0.00	0	0.00
R197	On 02/08/2018	Bond Future			304.43424		304.43424		304.10145	304.10145			0.00	0.00	0	2,350.00
R197	On 01/11/2018	Bond Future			309.94747		309.94747		309.61270	309.61270			0.00	0.00	0	0.00
R197	On 07/02/2019	Bond Future			308.67303		308.67303		308.33020	308.33020			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			242.27886		242.27886		242.27886	242.27886		3.97	0.00	0.00	0	0.00
R202	On 02/08/2018	Bond Future			244.13010		244.13010		242.16427	242.16427			0.00	14,647,806.00	60	22,259.00
R202	On 01/11/2018	Bond Future			248.55142		248.55142		246.55317	246.55317			0.00	0.00	0	0.00
R202	On 07/02/2019	Bond Future			249.52155		249.52155		247.48307	247.48307			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			7.70000		101.63394		7.70000	101.63394		4.03	0.00	0.00	0	0.00
R2023	On 02/08/2018	Bond Future			7.77555		103.26451		7.72807	103.44423		4.01	0.00	0.00	0	35,060.00
R2023	On 01/11/2018	Bond Future			7.81256		101.19164		7.76137	101.37620		4.02	0.00	0.00	0	0.00
R2023	On 07/02/2019	Bond Future			7.85869		103.15599		7.80355	103.34374		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			8.67000		97.24977		8.67000	97.24977		8.44	0.00	0.00	0	0.00
R2030	On 02/08/2018	Bond Future			8.82935		94.23936		8.77824	94.58981		9.42	0.00	0.00	0	41,204.00
R2030	On 02/08/2018	Bond Future	8.51	Call	832.73000		0.83273		956.07000	0.95607	832.730	9.31	0.31	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	2,082.77000		2.08277		2,293.91000	2.29391	2,082.770	9.86	0.56	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	454.60000		0.45460		404.94000	0.40494	454.600	10.70	0.17	0.00	0	7,850.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 01/11/2018	Bond Future		8.88034	95.93066		8.82721	96.28894		9.59	0.00	0.00	0	0.00
R2030	On 07/02/2019	Bond Future		8.93868	93.78332		8.88352	94.14822		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		8.84500	96.13560		8.84500	96.13560		9.53	0.00	0.00	0	0.00
R2032	On 02/08/2018	Bond Future		8.99689	97.08502		8.95106	97.42750		10.21	0.00	0.00	0	30,350.00
R2032	On 01/11/2018	Bond Future		9.05163	94.67238		9.00406	95.02257		10.80	0.00	0.00	0	0.00
R2032	On 07/02/2019	Bond Future		9.11318	96.50997		9.06393	96.86659		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		8.97500	100.78171		8.97500	100.78171		10.39	0.00	0.00	0	0.00
R2035	On 02/08/2018	Bond Future		9.12074	101.76801		9.06467	102.23687		11.14	0.00	0.00	0	65,685.00
R2035	On 01/11/2018	Bond Future		9.17598	99.09829		9.11795	99.57717		11.83	0.00	0.00	0	0.00
R2035	On 07/02/2019	Bond Future		9.23905	101.02188		9.17903	101.50977		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		9.06000	97.24866		9.06000	97.24866		10.96	0.00	0.00	0	0.00
R2037	On 02/08/2018	Bond Future		9.21472	93.86947		9.15871	94.34041		12.28	0.00	0.00	0	51,971.00
R2037	On 01/11/2018	Bond Future		9.26647	95.55410		9.20861	96.03504		12.50	0.00	0.00	0	0.00
R2037	On 07/02/2019	Bond Future		9.32503	93.14881		9.26530	93.63876		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		6.75500	103.76552		6.75500	103.76552		0.33	0.00	0.00	0	0.00
R204	On 02/08/2018	Bond Future		6.39304	101.58030		6.35723	101.59354		0.24	0.00	0.00	0	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		9.12500	101.21378		9.12500	101.21378		11.57	0.00	0.00	0	0.00
R2040	On 02/08/2018	Bond Future		9.28451	97.53933		9.20794	98.23579		12.97	0.00	0.00	0	22,620.00
R2040	On 01/11/2018	Bond Future		9.33610	99.28979		9.25713	100.00036		13.20	0.00	0.00	0	0.00
R2040	On 01/11/2018	Bond Future	8.50	Call	925.57000	0.92557	1,083.23000	1.08323	925.570	12.50	0.20	0.00	0	5,900.00
R2040	On 01/11/2018	Bond Future	9.10	Call	2,703.89000	2.70389	3,027.62000	3.02762	2,703.890	13.20	0.43	0.00	0	5,900.00
R2040	On 07/02/2019	Bond Future		9.39438	96.70644		9.31290	97.43045		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		9.16000	98.29092		9.16000	98.29092		12.27	0.00	0.00	0	0.00
R2044	On 02/08/2018	Bond Future		9.33310	94.52648		9.24115	95.37985		13.76	0.00	222,420,807.44	2,353	30,512.00
R2044	On 01/11/2018	Bond Future		9.38335	96.22285		9.28864	97.09313		14.02	0.00	0.00	0	0.00
R2044	On 07/02/2019	Bond Future		9.43999	93.70529		9.34236	94.59210		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		9.14500	97.59881		9.14500	97.59881		12.80	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		9.30211	98.26133		9.21534	99.09542		13.75	0.00	9,826,133.00	100	100,451.00
R2048	On 01/11/2018	Bond Future		9.35293	95.59193		9.26354	96.44263		14.65	0.00	0.00	0	0.00
R2048	On 07/02/2019	Bond Future		9.41045	97.44747		9.31830	98.31436		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		7.17000	102.37321		7.17000	102.37321		1.04	0.00	0.00	0	0.00
R207	On 02/08/2018	Bond Future		7.23503	100.46621		7.18218	100.53725		1.01	0.00	0.00	0	20,892.00
R207	On 01/11/2018	Bond Future		7.21563	102.26930		7.14984	102.34326		0.92	0.00	0.00	0	0.00
R207	On 07/02/2019	Bond Future		7.18500	100.60948		7.09971	100.68450		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		7.37000	99.10002		7.37000	99.10002		2.18	0.00	0.00	0	0.00
R208	On 02/08/2018	Bond Future		7.45651	100.69675		7.40177	100.82494		2.04	0.00	0.00	0	30,909.00
R208	On 01/11/2018	Bond Future		7.47797	99.10448		7.41626	99.23658		2.04	0.00	0.00	0	0.00
R208	On 07/02/2019	Bond Future		7.50644	101.02822		7.43647	101.16253		1.93	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future		9.01000	76.33237		9.01000	76.33237		11.46	0.00	0.00	0	0.00
R209	On 02/08/2018	Bond Future		9.14754	77.04693		9.09158	77.44200		12.33	0.00	1,189,681,646.13	15,441	76,021.00
R209	On 02/08/2018	Bond Future	8.46	Call	279.07000	0.27907	341.30000	0.34130	279.070	11.49	0.13	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	312.22000	0.31222	379.84000	0.37984	312.220	11.54	0.14	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	3,190.21000	3.19021	2,937.34000	2.93734	3,190.210	12.07	0.68	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	1,254.32000	1.25432	1,428.59000	1.42859	1,254.320	12.27	0.40	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	1,680.89000	1.68089	1,519.99000	1.51999	1,680.890	12.72	0.45	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	1,112.52000	1.11252	996.99000	0.99699	1,112.520	13.12	0.33	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	4,184.35000	4.18435	4,501.23000	4.50123	4,184.350	13.55	0.77	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	196.05000	0.19605	170.89000	0.17089	196.050	14.18	0.08	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	27.13000	0.02713	22.98000	0.02298	27.130	14.18	0.01	0.00	0	435.00
R209	On 01/11/2018	Bond Future		9.19738	75.28194		9.13964	75.68534		13.11	0.00	0.00	0	0.00
R209	On 07/02/2019	Bond Future		9.25292	76.74321		9.19343	77.15411		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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R210	On 03/05/2018	Bond Future		187.85973	187.85973		187.85973	187.85973			0.00	0.00	0	0.00
R210	On 02/08/2018	Bond Future		191.23315	191.23315		191.21048	191.21048			0.00	0.00	0	2,159.00
R210	On 01/11/2018	Bond Future		192.19629	192.19629		192.17563	192.17563			0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future		195.96792	195.96792		195.94596	195.94596			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		154.84270	154.84270		154.84270	154.84270			0.00	0.00	0	0.00
R212	On 02/08/2018	Bond Future		155.52921	155.52921		155.29123	155.29123			0.00	0.00	0	3,975.00
R212	On 01/11/2018	Bond Future		158.34574	158.34574		158.10553	158.10553			0.00	0.00	0	0.00
R212	On 07/02/2019	Bond Future		159.29940	159.29940		159.05369	159.05369			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future		8.74500	88.00522		8.74500	88.00522		9.25	0.00	0.00	0	0.00
R213	On 02/08/2018	Bond Future		8.90847	88.77744		8.85228	89.15691		9.95	0.00	0.00	0	29,247.00
R213	On 01/11/2018	Bond Future		8.96169	86.82453		8.90343	87.21217		10.56	0.00	0.00	0	0.00
R213	On 07/02/2019	Bond Future		9.02281	88.50995		8.96245	88.90480		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		9.11500	76.26805		9.11500	76.26805		12.36	0.00	0.00	0	0.00
R214	On 02/08/2018	Bond Future		9.26653	76.82907		9.19006	77.40027		13.31	0.00	0.00	0	29,851.00
R214	On 01/11/2018	Bond Future		9.31678	74.91496		9.23804	75.49760		14.17	0.00	0.00	0	0.00
R214	On 07/02/2019	Bond Future		9.37366	76.36920		9.29256	76.96283		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		9.47120	9.47120		9.46870	9.46870		12.05	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future		9.60100	9.60100		9.59860	9.59860		12.26	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future		9.72480	9.72480		9.72380	9.72380		12.38	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future		10.28380	10.28380		10.28360	10.28360		13.06	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future		2.91450	2.91450		2.92390	2.92390		15.41	0.00	0.00	0	3,940.00
TRY / R	On 17/09/2018	Foreign Exchange Future		2.85070	2.85070		2.86410	2.86410		15.11	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future		2.79120	2.79120		2.80900	2.80900		14.61	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future		2.75570	2.75570		2.78180	2.78180		13.96	0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future		1.24730	1.24730		1.23310	1.23310			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future		1.22170	1.22170		1.20740	1.20740			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future		1.19710	1.19710		1.18330	1.18330			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future		1.14710	1.14710		1.13460	1.13460			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Total for Derivatives :											6,328,929,503.33	124,725	6 393 577.00
Grand Total:											6,328,929,503.33	124,725	6 393 577.00