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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/05/2018

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 11/05/2018	Any day expiry	12.39010	12.39010		12.57930	12.57930		16.18	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry	12.39010	12.39010		12.58260	12.58260		12.92	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	366.02170	0.36602	195.91780	0.19592	366.022	17.68	0.94	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	2,109.91690	2.10992	1,917.41120	1.91741	2,109.917	40.94	1.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	0.10880	0.00011	0.11110	0.00011	0.109	68.76	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			12.38670	12.38670	12.58440	12.58440		13.20	0.00	0	0.00
\$ / R	On 15/05/2018	Any day expiry	10.90	Put	0.00000	0.00000	0.01330	0.00001	0.000	22.73	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	11.70	Put	0.36710	0.00037	0.23460	0.00023	0.367	18.64	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	12.20	Call	208.37520	0.20838	392.26170	0.39226	208.375	14.64	0.81	0	1,000.00
\$ / R	On 18/05/2018	Any day expiry			12.39180	12.39180	12.58950	12.58950		13.60	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry	12.00	Put	9.71500	0.00972	4.36060	0.00436	9.715	15.30	0.08	0	51,000.00
\$ / R	On 21/05/2018	Any day expiry			12.39690	12.39690	12.59460	12.59460		13.10	0.00	0	46,000.00
\$ / R	On 21/05/2018	Any day expiry	11.95	Call	456.68250	0.45668	649.11490	0.64911	456.683	14.47	0.93	0	30,000.00
\$ / R	On 22/05/2018	Any day expiry			12.39850	12.39850	12.59620	12.59620		13.21	0.00	0	34,600.00
\$ / R	On 22/05/2018	Any day expiry	12.00	Call	413.43500	0.41343	603.37950	0.60338	413.435	14.11	0.90	0	30,000.00
\$ / R	On 25/05/2018	Any day expiry			12.40350	12.40350	12.60130	12.60130		13.45	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 25/05/2018	Any day expiry	12.37	Call	152.19530	0.15220	291.48680	0.29149	152.195	13.46	0.54	0.00	0	30,000.00
\$ / R	On 25/05/2018	Any day expiry	12.60	Call	65.81730	0.06582	146.81590	0.14682	65.817	14.16	0.30	0.00	0	80,000.00
\$ / R	On 28/05/2018	Any day expiry			12.40850	12.40850	12.60630	12.60630		13.08	0.00	0.00	0	0.00
\$ / R	On 28/05/2018	Any day expiry	12.60	Call	75.74090	0.07574	0.00000	0.00000	75.741	13.79	0.31	156,391,258.00	40,000	40,000.00
\$ / R	On 28/05/2018	Any day expiry	12.80	Call	36.16010	0.03616	86.04960	0.08605	36.160	14.50	0.17	128,162,979.00	60,000	20,000.00
\$ / R	On 28/05/2018	Any day expiry	13.00	Call	16.49540	0.01650	44.61590	0.04462	16.495	15.21	0.09	21,600,438.00	20,000	0.00
\$ / R	On 29/05/2018	Any day expiry			12.41020	12.41020	12.60800	12.60800		13.16	0.00	0.00	0	40,000.00
\$ / R	On 29/05/2018	Any day expiry	12.45	Call	131.94440	0.13194	249.85520	0.24986	131.944	13.35	0.46	0.00	0	40,000.00
\$ / R	On 29/05/2018	Any day expiry	12.46	Call	127.88840	0.12789	243.43150	0.24343	127.888	13.38	0.45	0.00	0	30,000.00
\$ / R	On 31/05/2018	Any day expiry			12.41350	12.41350	12.61140	12.61140		13.29	0.00	0.00	0	270.00
\$ / R	On 31/05/2018	Any day expiry	12.24	Put	81.61400	0.08161	0.00000	0.00000	81.614	12.97	0.32	470,648.33	118	118.00
\$ / R	On 31/05/2018	Any day expiry	12.55	Call	106.14220	0.10614	0.00000	0.00000	106.142	13.86	0.38	555,226.58	118	118.00
\$ / R	On 31/05/2018	Any day expiry	12.60	Put	277.57140	0.27757	163.08040	0.16308	277.571	14.05	0.66	0.00	0	270.00
\$ / R	On 31/05/2018	Any day expiry	12.69	Call	68.63800	0.06864	137.20010	0.13720	68.638	14.39	0.27	0.00	0	270.00
\$ / R	On 31/05/2018	Any day expiry	12.75	Call	56.59730	0.05660	0.00000	0.00000	56.597	14.62	0.23	335,516.21	118	118.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,388.17320	1.38817	1,192.36480	1.19236	1,388.173	18.54	0.99	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	0.11350	0.00011	0.13920	0.00014	0.113	27.44	0.00	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	0.12400	0.00012	0.08860	0.00009	0.124	31.02	0.00	0.00	0	500.00
\$ / R	On 08/06/2018	Any day expiry			12.42690	12.42690	12.62490	12.62490		13.52	0.00	0.00	0	1,746.00
\$ / R	On 08/06/2018	Any day expiry	12.80	Call	74.02110	0.07402	133.59610	0.13360	74.021	14.80	0.25	0.00	0	1,746.00
\$ / R	On 18/06/2018	Foreign Exchange Future			12.44330	12.44330	12.64140	12.64140		13.42	0.00	1,282,829,570.20	103,094	1,131,085.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	1.35260	0.00135	1.07020	0.00107	1.353	15.36	0.01	0.00	0	60,750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	2.83640	0.00284	2.15570	0.00216	2.836	14.69	0.01	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.35	Call	1,098.04070	1.09804	1,295.01760	1.29502	1,098.041	14.12	0.98	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.45	Call	999.97180	0.99997	1,196.36290	1.19636	999.972	13.73	0.97	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	7.91180	0.00791	5.74120	0.00574	7.912	13.54	0.04	0.00	0	40,216.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.60	Put	11.11330	0.01111	7.69570	0.00770	11.113	13.15	0.05	0.00	0	12,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	18.42360	0.01842	11.98480	0.01198	18.424	12.57	0.08	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.77	Put	19.69830	0.01970	12.71730	0.01272	19.698	12.50	0.08	0.00	0	76,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.80	Put	21.77120	0.02177	13.90240	0.01390	21.771	12.38	0.09	0.00	0	5,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.90	Put	32.80140	0.03280	18.72250	0.01872	32.801	12.29	0.13	0.00	0	9,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Call	494.51430	0.49451	666.63910	0.66664	494.514	12.50	0.82	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	51.21430	0.05121	25.23910	0.02524	51.214	12.50	0.18	0.00	0	38,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.06	Put	65.28730	0.06529	33.38700	0.03339	65.287	12.62	0.22	0.00	0	150.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	81.84140	0.08184	43.36080	0.04336	81.841	12.74	0.26	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	87.93380	0.08793	47.12620	0.04713	87.934	12.78	0.27	0.00	0	155,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Call	384.39100	0.38439	540.49550	0.54050	384.391	12.80	0.72	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	91.09100	0.09109	49.09550	0.04910	91.091	12.80	0.28	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.23	Call	332.34400	0.33234	478.43210	0.47843	332.344	12.97	0.67	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Call	320.09320	0.32009	463.54950	0.46355	320.093	13.01	0.65	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	126.79320	0.12679	72.14950	0.07215	126.793	13.01	0.35	0.00	0	12,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Call	290.80810	0.29081	427.50790	0.42751	290.808	13.11	0.61	0.00	0	4,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	147.50810	0.14751	86.10790	0.08611	147.508	13.11	0.39	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	194.69280	0.19469	119.22360	0.11922	194.693	13.31	0.46	0.00	0	15,103.00

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	12.45	Call	214.41470	0.21441	329.86850	0.32987	214.415	13.42	0.50	0.00	0	150.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	193.72910	0.19373	300.93360	0.30093	193.729	13.58	0.47	0.00	0	6,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	250.42910	0.25043	159.53360	0.15953	250.429	13.58	0.53	1,650,636.40	250	115,480.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	421.21160	0.42121	293.98020	0.29398	421.212	14.43	0.69	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	589.26680	0.58927	440.40010	0.44040	589.267	15.13	0.79	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	66.48620	0.06649	112.26850	0.11227	66.486	15.27	0.20	0.00	0	15,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	623.18620	0.62319	470.86850	0.47087	623.186	15.27	0.80	0.00	0	21,228.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	666.29090	0.66629	509.95210	0.50995	666.291	15.44	0.82	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	771.71260	0.77171	607.77780	0.60778	771.713	15.75	0.86	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	798.64470	0.79864	633.02440	0.63302	798.645	15.83	0.87	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	889.81740	0.88982	719.13800	0.71914	889.817	16.09	0.89	0.00	0	25,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	29.41590	0.02942	54.31090	0.05431	29.416	16.22	0.10	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,039.35420	1.03935	861.32820	0.86133	1,039.354	16.51	0.92	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,058.30300	1.05830	879.50110	0.87950	1,058.303	16.56	0.93	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,077.30060	1.07730	897.75060	0.89775	1,077.301	16.62	0.93	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,211.48140	1.21148	1,027.42240	1.02742	1,211.481	16.98	0.95	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,318.01590	1.31802	1,131.26800	1.13127	1,318.016	17.25	0.96	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,366.68130	1.36668	1,178.92960	1.17893	1,366.681	17.36	0.96	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,376.43390	1.37643	1,188.49250	1.18849	1,376.434	17.38	0.96	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,395.95730	1.39596	1,207.64710	1.20765	1,395.957	17.42	0.97	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,405.72780	1.40573	1,217.23780	1.21724	1,405.728	17.44	0.97	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,464.46540	1.46447	1,274.96600	1.27497	1,464.465	17.57	0.97	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Call	6.04280	0.00604	12.84440	0.01284	6.043	17.78	0.02	0.00	0	30,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,562.74280	1.56274	1,371.44440	1.37144	1,562.743	17.78	0.98	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	1,661.40530	1.66141	1,468.66700	1.46867	1,661.405	18.00	0.98	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	1,809.93910	1.80994	1,615.57360	1.61557	1,809.939	18.32	0.99	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	1.62860	0.00163	3.50810	0.00351	1.629	18.92	0.01	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	1.05580	0.00106	2.25870	0.00226	1.056	19.30	0.00	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	0.83280	0.00083	1.77060	0.00177	0.833	19.52	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	0.60880	0.00061	0.85940	0.00086	0.609	20.87	0.00	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	0.61090	0.00061	0.80010	0.00080	0.611	21.07	0.00	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	0.61730	0.00062	0.69590	0.00070	0.617	21.60	0.00	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	0.62460	0.00062	0.70660	0.00071	0.625	22.13	0.00	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	0.63860	0.00064	0.72620	0.00073	0.639	22.98	0.00	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	0.64700	0.00065	0.73800	0.00074	0.647	23.45	0.00	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	0.65090	0.00065	0.74330	0.00074	0.651	23.64	0.00	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	0.68910	0.00069	0.79480	0.00079	0.689	25.36	0.00	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	0.75780	0.00076	0.88550	0.00089	0.758	27.80	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	0.50680	0.00051	0.94880	0.00095	0.507	28.07	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	0.47260	0.00047	0.95810	0.00096	0.473	28.07	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.39210	0.00039	0.89010	0.00089	0.392	28.07	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.36540	0.00037	0.83390	0.00083	0.365	28.07	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.26860	0.00027	0.62700	0.00063	0.269	28.07	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.13990	0.00014	0.34250	0.00034	0.140	28.07	0.00	0.00	0	2,415.00

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\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.11490	0.00011	0.28540	0.00029	0.115	28.07	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.06810	0.00007	0.17570	0.00018	0.068	28.07	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.04430	0.00004	0.11790	0.00012	0.044	28.07	0.00	0.00	0	7,028.00
\$ / R	On 20/06/2018	Any day expiry			12.44650	12.44650	12.64470	12.64470		13.48	0.00	0.00	0	9,546.00
\$ / R	On 29/06/2018	Any day expiry			12.46080	12.46080	12.65960	12.65960		13.54	0.00	3,425,491.20	276	2,085.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,358.62110	1.35862	1,174.96680	1.17497	1,358.621	17.23	0.94	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	1.34370	0.00134	1.45970	0.00146	1.344	22.81	0.00	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	1.40510	0.00141	1.42620	0.00143	1.405	25.61	0.00	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.46550	12.46550	12.66450	12.66450		13.45	0.00	0.00	0	100.00
\$ / R	On 02/07/2018	Any day expiry	11.80	Put	35.56660	0.03557	22.42440	0.02242	35.567	12.48	0.12	0.00	0	2,000.00
\$ / R	On 02/07/2018	Any day expiry	12.50	Put	275.75690	0.27576	186.05580	0.18606	275.757	13.60	0.51	0.00	0	2,000.00
\$ / R	On 02/07/2018	Any day expiry	13.12	Call	80.01000	0.08001	124.83640	0.12484	80.010	15.45	0.20	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry			12.47190	12.47190	12.67110	12.67110		13.51	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	97.64510	0.09765	58.04810	0.05805	97.645	12.85	0.25	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	37.95290	0.03795	61.16450	0.06116	37.953	16.68	0.10	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	29.90110	0.02990	49.16010	0.04916	29.901	16.97	0.08	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.49410	12.49410	12.69380	12.69380		13.66	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.50050	12.50050	12.70020	12.70020		13.62	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	1,962.84580	1.96285	1,774.91020	1.77491	1,962.846	17.31	0.96	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	3.07030	0.00307	3.46470	0.00346	3.070	21.73	0.01	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.50210	12.50210	12.70180	12.70180		13.64	0.00	0.00	0	70.00
\$ / R	On 27/07/2018	Any day expiry			12.50520	12.50520	12.70500	12.70500		13.67	0.00	0.00	0	1,345.00
\$ / R	On 31/07/2018	Any day expiry			12.51160	12.51160	12.71150	12.71150		13.63	0.00	0.00	0	2,515.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,343.37510	1.34338	1,169.03900	1.16904	1,343.375	16.79	0.88	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	3.48550	0.00349	4.97240	0.00497	3.486	20.45	0.01	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	2.11940	0.00212	2.75630	0.00276	2.119	21.55	0.01	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.52270	12.52270	12.72270	12.72270		13.64	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	235.11340	0.23511	167.02290	0.16702	235.113	13.35	0.39	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,396.10240	1.39610	1,222.18660	1.22219	1,396.102	16.83	0.88	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	2.55850	0.00256	3.78290	0.00378	2.558	20.45	0.01	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.53220	12.53220	12.73240	12.73240		13.72	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.56020	12.56020	12.76090	12.76090		13.75	0.00	0.00	0	2,879.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,336.28060	1.33628	1,169.20390	1.16920	1,336.281	16.54	0.84	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	4.84390	0.00484	8.31790	0.00832	4.844	18.83	0.01	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	1.98070	0.00198	3.60770	0.00361	1.981	18.90	0.00	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			12.58660	12.58660	12.78780	12.78780		13.80	0.00	22,995,718.20	1,827	87,923.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	44.52100	0.04452	29.59860	0.02960	44.521	12.32	0.10	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	47.06770	0.04707	30.62570	0.03063	47.068	12.34	0.10	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	61.48400	0.06148	40.97730	0.04098	61.484	12.43	0.13	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	88.90630	0.08891	61.24960	0.06125	88.906	12.58	0.17	0.00	0	83,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	111.47530	0.11148	78.37570	0.07838	111.475	12.67	0.20	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	124.14060	0.12414	88.13200	0.08813	124.141	12.72	0.22	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	153.12690	0.15313	110.18530	0.11019	153.127	12.85	0.25	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	582.53500	0.58254	720.38750	0.72039	582.535	13.24	0.65	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	267.71720	0.26772	200.39540	0.20040	267.717	13.32	0.37	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	304.78350	0.30478	231.03640	0.23104	304.783	13.45	0.40	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	451.98850	0.45199	569.75750	0.56976	451.988	13.64	0.55	0.00	0	4,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	365.38850	0.36539	281.95750	0.28196	365.388	13.64	0.45	0.00	0	24,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	426.23630	0.42624	333.80960	0.33381	426.236	13.82	0.49	0.00	0	13,231.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	450.20010	0.45020	353.87410	0.35387	450.200	13.91	0.51	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	342.23940	0.34224	435.62220	0.43562	342.239	14.17	0.45	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	331.89500	0.33190	422.46950	0.42247	331.895	14.24	0.44	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	578.72630	0.57873	464.43020	0.46443	578.726	14.35	0.58	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.88	Put	599.17800	0.59918	482.72330	0.48272	599.178	14.42	0.59	3,696,554.75	500	0.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	270.37120	0.27037	346.84750	0.34685	270.371	14.68	0.37	0.00	0	20,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	220.34190	0.22034	284.37620	0.28438	220.342	15.12	0.31	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	209.39940	0.20940	270.59150	0.27059	209.399	15.23	0.30	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	872.79940	0.87280	732.79150	0.73279	872.799	15.23	0.70	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	198.79270	0.19879	257.47900	0.25748	198.793	15.33	0.29	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	161.61410	0.16161	211.12100	0.21112	161.614	15.74	0.24	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	138.57120	0.13857	181.89120	0.18189	138.571	16.04	0.21	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	8.07610	0.00808	13.25340	0.01325	8.076	18.32	0.02	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	7.20220	0.00720	11.83800	0.01184	7.202	18.32	0.02	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	6.10420	0.00610	10.05120	0.01005	6.104	18.31	0.01	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	4.74490	0.00474	7.82440	0.00782	4.745	18.29	0.01	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.60360	12.60360	12.80520	12.80520		13.81	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,331.28080	1.33128	1,170.20520	1.17021	1,331.281	16.28	0.80	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	5.97520	0.00598	15.18940	0.01519	5.975	17.85	0.01	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	2.35840	0.00236	7.92590	0.00793	2.358	17.79	0.01	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.64550	12.64550	12.84800	12.84800		13.86	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.65170	12.65170	12.85430	12.85430		13.84	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.65480	12.65480	12.85750	12.85750		13.85	0.00	0.00	0	1,643.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,326.62180	1.32662	1,171.51850	1.17152	1,326.622	16.04	0.77	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	18.53540	0.01854	29.37200	0.02937	18.535	19.51	0.03	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	9.65060	0.00965	18.03270	0.01803	9.651	19.51	0.02	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.66260	12.66260	12.86540	12.86540		13.83	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	158.52600	0.15853	119.40020	0.11940	158.526	12.78	0.23	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,376.66520	1.37667	1,220.32180	1.22032	1,376.665	16.11	0.77	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	14.08150	0.01408	24.80180	0.02480	14.082	19.56	0.02	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.67500	12.67500	12.87800	12.87800		13.83	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			12.67960	12.67960	12.88270	12.88270		13.93	0.00	0.00	0	0.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	23.81900	0.02382	19.60760	0.01961	23.819	13.33	0.05	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	108.81600	0.10882	80.24150	0.08024	108.816	12.62	0.17	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	326.03500	0.32603	402.20500	0.40221	326.035	14.90	0.37	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			12.70110	12.70110	12.90430	12.90430		13.92	0.00	0.00	0	1,212.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,324.35300	1.32435	1,174.24730	1.17425	1,324.353	15.90	0.74	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	27.09240	0.02709	40.60660	0.04061	27.092	19.80	0.04	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	14.48960	0.01449	23.29340	0.02329	14.490	19.80	0.02	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 11/12/2018	Any day expiry		12.71790	12.71790		12.92130	12.92130		13.91	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,201.53080	1.20153	1,058.49330	1.05849	1,201.531	15.59	0.70	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	61.78510	0.06179	78.95480	0.07895	61.785	18.52	0.08	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future		12.72250	12.72250		12.92590	12.92590		13.92	0.00	13,155,065.00	1,034	24,027.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	116.65220	0.11665	88.69570	0.08870	116.652	12.62	0.17	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	367.01070	0.36701	295.15800	0.29516	367.011	13.46	0.38	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	425.85070	0.42585	346.74170	0.34674	425.851	13.63	0.41	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	648.35070	0.64835	772.64170	0.77264	648.351	13.63	0.59	0.00	0	150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	494.77900	0.49478	407.88760	0.40789	494.779	13.82	0.45	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	444.26260	0.44426	536.72070	0.53672	444.263	14.44	0.45	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	382.35550	0.38236	464.11770	0.46412	382.356	14.79	0.40	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	246.45220	0.24645	301.63510	0.30164	246.452	15.86	0.27	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	221.61550	0.22162	271.65270	0.27165	221.615	16.12	0.25	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	100.74810	0.10075	128.44300	0.12844	100.748	17.49	0.12	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	55.11690	0.05512	69.78060	0.06978	55.117	18.94	0.07	0.00	0	2,000.00
\$ / R	On 31/12/2018	Any day expiry		12.74860	12.74860		12.95220	12.95220		13.95	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,321.21660	1.32122	1,175.78740	1.17579	1,321.217	15.74	0.71	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	34.18660	0.03419	49.68190	0.04968	34.187	19.77	0.04	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	18.76920	0.01877	28.42340	0.02842	18.769	19.77	0.03	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry		12.79610	12.79610		13.00010	13.00010		14.02	0.00	0.00	0	1,225.00
\$ / R	On 13/02/2019	Any day expiry		12.81600	12.81600		13.02030	13.02030		14.01	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry		12.83860	12.83860		13.04380	13.04380		14.07	0.00	0.00	0	1,225.00
\$ / R	On 18/03/2019	Foreign Exchange Future		12.86560	12.86560		13.07210	13.07210		14.05	0.00	6,432,800.00	500	4,948.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	10.48630	0.01049	9.79940	0.00980	10.486	11.83	0.02	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	183.09350	0.18309	148.03310	0.14803	183.093	12.81	0.20	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.06	Put	280.55170	0.28055	231.85800	0.23186	280.552	13.05	0.28	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.76	Put	606.26790	0.60627	517.11640	0.51712	606.268	13.93	0.45	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.45	Call	469.54880	0.46955	552.88100	0.55288	469.549	14.94	0.40	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	258.24870	0.25825	309.59640	0.30960	258.249	16.42	0.24	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Call	169.45350	0.16945	205.89570	0.20590	169.453	17.23	0.17	0.00	0	1,000.00
\$ / R	On 27/03/2019	Any day expiry		12.87910	12.87910		13.08620	13.08620		14.12	0.00	0.00	0	4,414.00
\$ / R	On 30/04/2019	Any day expiry		12.93020	12.93020		13.13950	13.13950		14.15	0.00	0.00	0	1,225.00
\$ / R	On 14/06/2019	Foreign Exchange Future		12.99900	12.99900		13.20810	13.20810		14.31	0.00	0.00	0	3,087.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	27.86550	0.02787	0.00000	0.00000	27.866	11.25	0.04	3,335,211.60	6,000	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	403.86700	0.40387	0.00000	0.00000	403.867	13.39	0.32	24,760,236.00	6,000	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	354.49640	0.35450	0.00000	0.00000	354.496	16.38	0.28	21,854,618.40	6,000	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future		13.27930	13.27930		13.48190	13.48190		14.86	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	81.15180	0.08115	100.45360	0.10045	81.152	19.57	0.06	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future		13.57020	13.57020		13.77200	13.77200		15.17	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry		13.65770	13.65770		13.86470	13.86470		15.36	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future		13.74900	13.74900		13.96140	13.96140		15.52	0.00	0.00	0	0.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future		12.44330	12.44330		12.64140	12.64140		13.42	0.00	435,515.50	35	427.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future		12.58660	12.58660		12.78780	12.78780		13.80	0.00	125,866.00	10	47.00

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 14/12/2018	Foreign Exchange Future			12.72250		12.72250		12.92590	12.92590		13.92	0.00	127,225.00	10	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			12.99900		12.99900		13.20810	13.20810		14.31	0.00	0.00	0	0.00
£ / R	On 15/05/2018	Any day expiry			16.68570		16.68570		17.08340	17.08340		13.16	0.00	186,835.00	11	11.00
£ / R	On 18/06/2018	Foreign Exchange Future			16.78650		16.78650		17.18620	17.18620		13.58	0.00	70,922,962.50	4,225	427,537.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	804.47320		0.80447		513.24730	0.51325	804.473	14.90	0.80	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	1.24760		0.00125		1.92010	0.00192	1.248	21.81	0.00	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future			17.05470		17.05470		17.45940	17.45940		13.96	0.00	35,814,870.00	2,100	18,594.00
£ / R	On 14/12/2018	Foreign Exchange Future			17.31360		17.31360		17.72320	17.72320		14.28	0.00	2,597,040.00	150	7,517.00
£ / R	On 18/03/2019	Foreign Exchange Future			17.59780		17.59780		18.01390	18.01390		14.64	0.00	0.00	0	4,932.00
£ / R	On 14/06/2019	Foreign Exchange Future			17.86330		17.86330		18.28340	18.28340		14.76	0.00	0.00	0	5,465.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.11379		0.11379		0.11550	0.11550		17.63	0.00	0.00	0	8,421.00
¥ / R	On 29/06/2018	Any day expiry			0.11441		0.11441		0.11613	0.11613		17.03	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.11585		0.11585		0.11759	0.11759		14.51	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.11789		0.11789		0.11967	0.11967		13.11	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12239		0.12239		0.12425	0.12425		20.62	0.00	0.00	0	0.00
€ / R	On 23/05/2018	Any day expiry			14.74060		14.74060		14.95630	14.95630		12.54	0.00	0.00	0	41.00
€ / R	On 18/06/2018	Foreign Exchange Future			14.81900		14.81900		15.03620	15.03620		12.39	0.00	8,698,753.00	587	113,021.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	4.77450		0.00477		4.85770	0.00486	4.774	13.91	0.02	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	7.97060		0.00797		8.08480	0.00808	7.971	12.59	0.03	0.00	0	50,948.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	13.05330		0.01305		12.43580	0.01244	13.053	11.42	0.05	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	40.54690		0.04055		22.49210	0.02249	40.547	11.37	0.14	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.30	Call	568.74300		0.56874		761.34370	0.76134	568.743	11.46	0.83	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.40	Call	491.46800		0.49147		674.68720	0.67469	491.468	11.64	0.78	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	169.99730		0.17000		272.47090	0.27247	169.997	12.87	0.39	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	533.62410		0.53362		387.91310	0.38791	533.624	13.47	0.74	0.00	0	50,948.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.63	Call	45.43690		0.04544		84.49190	0.08449	45.437	14.33	0.13	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.00	Call	19.04520		0.01905		37.75970	0.03776	19.045	14.99	0.06	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,628.05600		1.62806		1,416.07460	1.41607	1,628.056	15.94	0.98	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	0.59410		0.00059		1.05850	0.00106	0.594	23.66	0.00	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	0.02830		0.00003		0.17790	0.00018	0.028	26.48	0.00	0.00	0	50,948.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.09590		15.09590		15.31830	15.31830		12.85	0.00	7,804,580.30	517	58,975.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	20.16080		0.02016		15.83400	0.01583	20.161	11.37	0.05	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	120.29470		0.12029		83.20180	0.08320	120.295	11.81	0.20	0.00	0	86,688.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	983.05300		0.98305		831.12140	0.83112	983.053	14.17	0.70	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Put	1,758.68370		1.75868		1,572.94680	1.57295	1,758.684	15.48	0.86	4,300,389.11	272	0.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	94.58370		0.09458		131.24680	0.13125	94.584	15.48	0.14	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	11.85760		0.01186		13.42730	0.01343	11.858	20.24	0.02	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.36940		15.36940		15.59700	15.59700		13.01	0.00	7,684,700.00	500	7,625.00
€ / R	On 18/03/2019	Foreign Exchange Future			15.67600		15.67600		15.90960	15.90960		13.14	0.00	0.00	0	4,686.00
€ / R	On 14/06/2019	Foreign Exchange Future			15.94270		15.94270		16.18040	16.18040		13.41	0.00	0.00	0	5,256.00

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 17/12/2025	Interest Rate Swap		93.95000	93.95000		94.43000	94.43000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		90.89000	90.89000		91.40000	91.40000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		89.58000	89.58000		90.10000	90.10000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		91.71000	91.71000		92.23000	92.23000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		95.47000	95.47000		95.99000	95.99000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap		94.00000	94.00000		94.52000	94.52000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap		96.04000	96.04000		96.56000	96.56000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap		99.75000	99.75000		100.27000	100.27000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap		100.06000	100.06000		100.59000	100.59000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap		95.24000	95.24000		95.80000	95.80000			0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap		100.70000	100.70000		101.25000	101.25000			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap		99.91000	99.91000		99.91000	99.91000			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap		100.03000	100.03000		100.03000	100.03000			0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap		100.47000	100.47000		100.48000	100.48000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap		99.46000	99.46000		99.47000	99.47000			0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap		100.11000	100.11000		100.14000	100.14000			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		98.59000	98.59000		98.59000	98.59000			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		98.50000	98.50000		98.50000	98.50000			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		98.85000	98.85000		98.86000	98.86000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		99.20000	99.20000		99.22000	99.22000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap		99.56000	99.56000		99.59000	99.59000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap		99.91000	99.91000		99.95000	99.95000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap		100.82000	100.82000		100.87000	100.87000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap		98.52000	98.52000		98.60000	98.60000			0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap		100.36000	100.36000		100.45000	100.45000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		95.87000	95.87000		96.00000	96.00000			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		95.06000	95.06000		95.20000	95.20000			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		94.21000	94.21000		94.37000	94.37000			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		94.34000	94.34000		94.52000	94.52000			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		96.50000	96.50000		96.70000	96.70000			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap		96.60000	96.60000		96.82000	96.82000			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap		97.75000	97.75000		97.99000	97.99000			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap		99.93000	99.93000		100.18000	100.18000			0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap		101.15000	101.15000		101.42000	101.42000			0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap		96.21000	96.21000		96.51000	96.51000			0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap		100.50000	100.50000		100.81000	100.81000			0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future		592.13500	592.13500		591.44000	591.44000			0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future		602.76400	602.76400		602.06000	602.06000			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future		614.46300	614.46300		613.74000	613.74000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AL7T	On 02/08/2018	Index Future	693.20600		693.20600		690.38200	690.38200			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future	705.65000		705.65000		702.77900	702.77900			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	719.34500		719.34500		716.41300	716.41300			0.00	0.00	0	0.00
ALBI	On 02/08/2018	Index Future	631.38600		631.38600		628.62500	628.62500			0.00	0.00	0	878.00
ALBI	On 01/11/2018	Index Future	642.72000		642.72000		639.91300	639.91300			0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future	655.19400		655.19400		652.32800	652.32800			0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.33110		9.33110		9.43810	9.43810		11.67	0.00	6,158,526.00	660	12,585.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.44600		9.44600		9.55470	9.55470		11.96	0.00	3,778,400.00	400	850.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.55810		9.55810		9.66800	9.66800		12.21	0.00	4,779,050.00	500	11,412.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	9.79280		9.79280		9.90560	9.90560		12.53	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.71740		9.71740		9.83220	9.83220		12.70	0.00	0.00	0	1,500.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	9.96960		9.96960		10.08720	10.08720		13.01	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	12.42660		12.42660		12.62780	12.62780		12.10	0.00	0.00	0	1,215.00
CHF / R	On 17/09/2018	Foreign Exchange Future	12.67170		12.67170		12.87760	12.87760		12.13	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future	12.91320		12.91320		13.12390	13.12390		12.55	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	13.41630		13.41630		13.63660	13.63660		13.07	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.95960		1.95960		1.98380	1.98380		12.13	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.97480		1.97480		1.99930	1.99930		12.41	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	1.98940		1.98940		2.01420	2.01420		12.97	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.01900		2.01900		2.04380	2.04380		13.32	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	1.98990		1.98990		2.01910	2.01910		13.01	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.02780		2.02780		2.05770	2.05770		13.46	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.06510		2.06510		2.09570	2.09570		13.39	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.21230		2.21230		2.24270	2.24270		14.26	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 02/08/2018	Bond Future	10.56068		80.08022		10.62371	79.69187			0.00	0.00	0	9,466.00
ES33	On 01/11/2018	Bond Future	10.66351		77.72906		10.72867	77.33423			0.00	0.00	0	0.00
ES33	On 07/02/2019	Bond Future	10.78151		79.23707		10.84932	78.83386			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
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 02/08/2018	Bond Future	10.75300	83.18333		10.81080	82.77277				0.00	0.00	0	7,957.00
ES42	On 01/11/2018	Bond Future	10.85180	80.41642		10.91154	79.99901				0.00	0.00	0	0.00
ES42	On 07/02/2019	Bond Future	10.96124	81.97628		11.02333	81.54998				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	627.72500	627.72500		624.80100	624.80100				0.00	0.00	0	465.00
GOVI	On 01/11/2018	GOVI	638.99300	638.99300		636.02000	636.02000				0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI	651.39500	651.39500		648.35900	648.35900				0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.58690	1.58690		1.61210	1.61210			13.68	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.60740	1.60740		1.63280	1.63280			13.64	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.62690	1.62690		1.65250	1.65250			14.17	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.72020	1.72020		1.74510	1.74510			14.52	0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future	135.00400	135.00400		134.98861	134.98861				0.00	22,275,660.00	165	864.00
I2025	On 01/11/2018	Bond Future	137.44896	137.44896		137.43441	137.43441				0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future	138.73144	138.73144		138.71510	138.71510				0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
I2029	On 02/08/2018	Bond Future	103.37050	103.37050		103.55886	103.55886				0.00	0.00	0	1,370.00
I2029	On 01/11/2018	Bond Future	104.19300	104.19300		104.38562	104.38562				0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future	106.23665	106.23665		106.43192	106.43192				0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
I2033	On 02/08/2018	Bond Future	107.66701	107.66701		107.92720	107.92720				0.00	12,920,041.20	120	6,151.00
I2033	On 01/11/2018	Bond Future	108.49589	108.49589		108.76168	108.76168				0.00	0.00	0	0.00
I2033	On 07/02/2019	Bond Future	110.62412	110.62412		110.89371	110.89371				0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
I2038	On 02/08/2018	Bond Future	129.50110	129.50110		129.48502	129.48502				0.00	0.00	0	9,239.00
I2038	On 01/11/2018	Bond Future	131.84626	131.84626		131.83096	131.83096				0.00	0.00	0	0.00
I2038	On 07/02/2019	Bond Future	132.84222	132.84222		132.82526	132.82526				0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
I2046	On 02/08/2018	Bond Future	123.90450	123.90450		124.37763	124.37763				0.00	0.00	0	10,917.00
I2046	On 01/11/2018	Bond Future	124.49917	124.49917		124.98193	124.98193				0.00	0.00	0	0.00
I2046	On 07/02/2019	Bond Future	126.94107	126.94107		127.43188	127.43188				0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
I2050	On 02/08/2018	Bond Future	129.74281	129.74281		130.29696	130.29696				0.00	0.00	0	9,775.00

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 01/11/2018	Bond Future		132.09260	132.09260		132.65764	132.65764			0.00	0.00	0	0.00
I2050	On 07/02/2019	Bond Future		132.91175	132.91175		133.48675	133.48675			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		260.57100	260.57100		260.88800	260.88800			0.00	0.00	0	884.00
IGOV	On 01/11/2018	Index Future		265.29000	265.29000		265.61500	265.61500			0.00	0.00	0	241.00
IGOV	On 07/02/2019	Index Future		270.49400	270.49400		270.82300	270.82300			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		0.12300	0.12300		0.12470	0.12470			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future		0.12240	0.12240		0.12440	0.12440			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future		0.12150	0.12150		0.12330	0.12330			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.11820	0.11820		0.12150	0.12150			0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future		1.55210	1.55210		1.56800	1.56800		13.27	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future		1.57540	1.57540		1.59170	1.59170		13.97	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future		1.59810	1.59810		1.61460	1.61460		13.75	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.64430	1.64430		1.66160	1.66160		13.49	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future		8.63090	8.63090		8.83470	8.83470		11.99	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future		8.73270	8.73270		8.93910	8.93910		12.35	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future		8.83250	8.83250		9.04110	9.04110		12.78	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		9.33850	9.33850		9.54520	9.54520		13.75	0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future		1.25170	1.25170		1.27150	1.27150			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future		1.25970	1.25970		1.27660	1.27660			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future		1.26750	1.26750		1.28170	1.28170			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future		1.32860	1.32860		1.34240	1.34240			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future		1.34900	1.34900		1.35950	1.35950			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future		1.35500	1.35500		1.36530	1.36530			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future		1.19090	1.19090		1.18940	1.18940			0.00	0.00	0	2,508.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future		1.19940	1.19940		1.19790	1.19790			0.00	0.00	0	0.00
R / ¥	On 29/06/2018	Any day expiry		8.74010	8.74010	0.11301	8.61090	8.61090		14.95	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future		8.78780	8.78780	0.11301	8.65820	8.65820		14.60	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89 Put	2,193.73090	0.21937	0.11301	3,002.92130	0.30029	2,193.731	14.16	0.59	0.00	0	1,200.00

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 17/09/2018	Foreign Exchange Future			8.63210		8.63210	0.11301	8.50390	8.50390		15.33	0.00	0.00	0	283.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future	8.17	Put	1,671.28600		0.16713	0.11301	2,012.03570	0.20120	1,671.286	17.55	0.28	0.00	0	50,000.00
R186	On 02/08/2018	Bond Future			8.42734		113.59908		8.49566	113.16368		7.13	0.00	52,482,774.96	462	102,381.00
R186	On 02/08/2018	Bond Future	7.50	Call	58.97000		0.05897		44.25000	0.04425	58.970	6.31	0.04	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.25	Call	1,024.65000		1.02465		872.90000	0.87290	1,024.650	6.99	0.39	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.50	Put	1,349.68000		1.34968		1,562.86000	1.56286	1,349.680	7.24	0.45	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future			8.47813		115.63806		8.54943	115.19558		7.20	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	939.09000		0.93909		824.48000	0.82448	939.090	6.80	0.28	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	2,235.57000		2.23557		2,026.70000	2.02670	2,235.570	7.17	0.50	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	939.58000		0.93958		1,059.78000	1.05978	939.580	7.78	0.25	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			8.53685		112.57639		8.61190	112.12430		7.61	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 02/08/2018	Bond Future			304.56892		304.56892		304.53499	304.53499			0.00	0.00	0	2,350.00
R197	On 01/11/2018	Bond Future			310.08489		310.08489		310.05272	310.05272			0.00	0.00	0	0.00
R197	On 07/02/2019	Bond Future			308.81004		308.81004		308.77391	308.77391			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 02/08/2018	Bond Future			243.05589		243.05589		243.62151	243.62151			0.00	0.00	0	22,259.00
R202	On 01/11/2018	Bond Future			247.45787		247.45787		248.03553	248.03553			0.00	0.00	0	0.00
R202	On 07/02/2019	Bond Future			248.40402		248.40402		248.99051	248.99051			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 02/08/2018	Bond Future			7.80592		103.14977		7.83817	103.02810		4.07	0.00	5,260,638.27	51	34,886.00
R2023	On 01/11/2018	Bond Future			7.84499		101.07493		7.87927	100.95175		4.09	0.00	0.00	0	0.00
R2023	On 07/02/2019	Bond Future			7.89398		103.03605		7.93124	102.90962		3.92	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 02/08/2018	Bond Future			8.85782		94.04490		8.93084	93.54863		9.60	0.00	6,206,963.40	66	41,256.00
R2030	On 02/08/2018	Bond Future	8.51	Call	747.02000		0.74702		620.11000	0.62011	747.020	9.25	0.29	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	1,936.93000		1.93693		1,689.74000	1.68974	1,936.930	9.76	0.54	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	464.10000		0.46410		566.11000	0.56611	464.100	10.62	0.18	0.00	0	7,850.00
R2030	On 01/11/2018	Bond Future			8.90980		95.73278		8.98530	95.22821		9.78	0.00	0.00	0	0.00
R2030	On 07/02/2019	Bond Future			8.96943		93.58072		9.04803	93.06552		10.40	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 02/08/2018	Bond Future			9.02542		96.87269		9.09304	96.37214		10.35	0.00	171,077,170.54	1,766	32,131.00
R2032	On 01/11/2018	Bond Future			9.08110		94.45635		9.15090	93.94744		10.97	0.00	0.00	0	0.00
R2032	On 07/02/2019	Bond Future			9.14385		96.28885		9.21633	95.76917		11.18	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
R2032	On 31/03/2032	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 02/08/2018	Bond Future	9.16471		101.40265		9.22708	100.88785		11.27	0.00	0.00	0	65,685.00
R2035	On 01/11/2018	Bond Future	9.22133		98.72644		9.28560	98.20305		11.98	0.00	0.00	0	0.00
R2035	On 07/02/2019	Bond Future	9.28610		100.64193		9.35274	100.10753		12.21	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 02/08/2018	Bond Future	9.25847		93.50411		9.32088	92.98666		12.41	0.00	0.00	0	53,703.00
R2037	On 01/11/2018	Bond Future	9.31151		95.18230		9.37572	94.65613		12.64	0.00	0.00	0	0.00
R2037	On 07/02/2019	Bond Future	9.37167		92.76894		9.43812	92.23177		13.49	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 02/08/2018	Bond Future	6.35755		101.59342		6.43533	101.56466		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 02/08/2018	Bond Future	9.34367		97.00660		9.39576	96.54137		13.08	0.00	1,552,105.60	16	22,604.00
R2040	On 01/11/2018	Bond Future	9.39698		98.74759		9.45053	98.27464		13.32	0.00	0.00	0	0.00
R2040	On 01/11/2018	Bond Future	8.50	Call	785.38000	0.78538	710.35000	0.71035	785.380	12.37	0.18	0.00	0	5,900.00
R2040	On 01/11/2018	Bond Future	9.10	Call	2,427.69000	2.42769	2,252.69000	2.25269	2,427.690	13.08	0.40	0.00	0	5,900.00
R2040	On 07/02/2019	Bond Future	9.45734		96.15283		9.51274	95.66986		14.23	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 02/08/2018	Bond Future	9.39228		93.98396		9.44946	93.46471		13.85	0.00	108,739,441.72	1,157	31,495.00
R2044	On 01/11/2018	Bond Future	9.44420		95.67069		9.50295	95.14271		14.10	0.00	0.00	0	0.00
R2044	On 07/02/2019	Bond Future	9.50286		93.14154		9.56357	92.60252		15.08	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 02/08/2018	Bond Future	9.36152		97.69751		9.41855	97.16175		13.80	0.00	0.00	0	100,451.00
R2048	On 01/11/2018	Bond Future	9.41401		95.01822		9.47262	94.47339		14.71	0.00	0.00	0	0.00
R2048	On 07/02/2019	Bond Future	9.47356		96.86169		9.53412	96.30554		15.02	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 02/08/2018	Bond Future	7.24004		100.45948		7.30488	100.37242		1.03	0.00	1,707,811.16	17	20,909.00
R207	On 01/11/2018	Bond Future	7.22162		102.26257		7.29998	102.17458		0.95	0.00	0.00	0	0.00
R207	On 07/02/2019	Bond Future	7.19388		100.60167		7.29698	100.51111		0.85	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 02/08/2018	Bond Future	7.47189		100.66077		7.52156	100.54468		2.08	0.00	7,750,879.29	77	30,946.00
R208	On 01/11/2018	Bond Future	7.49506		99.06793		7.55008	98.95040		2.10	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 07/02/2019	Bond Future			7.52634		100.99007		7.58936	100.86936		1.94	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 02/08/2018	Bond Future			9.18641		76.77431		9.24857	76.34134		12.48	0.00	307,097.24	4	76,025.00
R209	On 02/08/2018	Bond Future	8.46	Call	233.35000		0.23335		191.66000	0.19166	233.350	11.47	0.12	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	262.55000		0.26255		216.55000	0.21655	262.550	11.51	0.13	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	3,358.43000		3.35843		3,679.20000	3.67920	3,358.430	12.05	0.70	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	1,127.03000		1.12703		982.96000	0.98296	1,127.030	12.26	0.37	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	1,781.23000		1.78123		2,005.37000	2.00537	1,781.230	12.69	0.47	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	1,183.11000		1.18311		1,353.31000	1.35331	1,183.110	13.11	0.35	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	3,957.41000		3.95741		3,646.49000	3.64649	3,957.410	13.54	0.75	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	219.47000		0.21947		265.84000	0.26584	219.470	14.36	0.09	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	31.44000		0.03144		40.76000	0.04076	31.440	14.36	0.02	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.23735		75.00454		9.30124	74.56425		13.31	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	10.00	Put	1,083.80000		1.08380		1,196.76000	1.19676	1,083.800	14.67	0.23	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.29425		76.45967		9.36024	76.01020		13.67	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 02/08/2018	Bond Future			191.32338		191.32338		191.30053	191.30053			0.00	0.00	0	2,159.00
R210	On 01/11/2018	Bond Future			192.28817		192.28817		192.26655	192.26655			0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future			196.05972		196.05972		196.03555	196.03555			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 02/08/2018	Bond Future			155.70663		155.70663		155.57946	155.57946			0.00	0.00	0	3,975.00
R212	On 01/11/2018	Bond Future			158.52652		158.52652		158.39826	158.39826			0.00	0.00	0	0.00
R212	On 07/02/2019	Bond Future			159.48208		159.48208		159.34955	159.34955			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 02/08/2018	Bond Future			8.93200		88.61921		8.99957	88.16702		10.14	0.00	0.00	0	29,240.00
R213	On 01/11/2018	Bond Future			8.98599		86.66354		9.05574	86.20371		10.77	0.00	0.00	0	0.00
R213	On 07/02/2019	Bond Future			9.04813		88.34505		9.12058	87.87556		11.01	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

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
R214	On 02/08/2018	Bond Future	9.32079		76.42797		9.37778	76.01041		13.42	0.00	0.00	0	30,091.00
R214	On 01/11/2018	Bond Future	9.37254		74.50673		9.43105	74.08221		14.29	0.00	0.00	0	0.00
R214	On 07/02/2019	Bond Future	9.43123		75.95236		9.49165	75.51891		14.63	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	9.28380		9.28380		9.42630	9.42630		11.63	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	9.41040		9.41040		9.55450	9.55450		11.90	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	9.53060		9.53060		9.67610	9.67610		12.14	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.09280		10.09280		10.23540	10.23540		12.81	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	2.89100		2.89100		2.92600	2.92600		16.10	0.00	0.00	0	3,940.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.82820		2.82820		2.86260	2.86260		15.43	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.76850		2.76850		2.80160	2.80160		14.90	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.73310		2.73310		2.77090	2.77090		14.19	0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.24030		1.24030		1.25380	1.25380			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.21380		1.21380		1.22840	1.22840			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.18940		1.18940		1.20250	1.20250			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.14030		1.14030		1.15350	1.15350			0.00	0.00	0	0.00

Total for Derivatives : **2,235,347,263.66** **259,713** **6 385 549.00**

Grand Total: **2,235,347,263.66** **259,713** **6 385 549.00**