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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/05/2018

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	12.22900	12.22900		12.39010	12.39010		9.27	0.00	860,125.00	70	0.00	
\$ / R	On 14/05/2018	Any day expiry	12.25580	12.25580		12.39010	12.39010		9.49	0.00	0.00	0	0.00	
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	494.38320	0.49438	366.02170	0.36602	494.383	16.06	1.00	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	2,244.20400	2.24420	2,109.91690	2.10992	2,244.204	46.38	1.00	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	0.00000	0.00000	0.10880	0.00011	0.000	24.62	0.00	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry	12.25590	12.25590		12.38670	12.38670		11.28	0.00	0.00	0	0.00	
\$ / R	On 15/05/2018	Any day expiry	10.90	Put	0.00000	0.00000	0.00000	0.00000	0.000	13.20	0.00	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	11.70	Put	0.20560	0.00021	0.36710	0.00037	0.206	16.32	0.00	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	12.20	Call	92.01220	0.09201	208.37520	0.20838	92.012	11.74	0.65	0.00	0	1,000.00
\$ / R	On 18/05/2018	Any day expiry	12.25920	12.25920		12.39180	12.39180		13.22	0.00	0.00	0	0.00	
\$ / R	On 18/05/2018	Any day expiry	12.00	Put	20.61960	0.02062	9.71500	0.00972	20.620	15.19	0.15	0.00	0	51,000.00
\$ / R	On 21/05/2018	Any day expiry	12.26420	12.26420		12.39690	12.39690		12.72	0.00	367,911,000.00	30,000	20,600.00	
\$ / R	On 21/05/2018	Any day expiry	11.95	Call	334.60080	0.33460	456.68250	0.45668	334.601	14.44	0.86	0.00	0	30,000.00
\$ / R	On 22/05/2018	Any day expiry	12.26590	12.26590		12.39850	12.39850		12.86	0.00	0.00	0	34,600.00	
\$ / R	On 22/05/2018	Any day expiry	12.00	Call	296.01520	0.29602	413.43500	0.41343	296.015	14.11	0.82	0.00	0	30,000.00
\$ / R	On 25/05/2018	Any day expiry	12.27090	12.27090		12.40350	12.40350		13.14	0.00	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	86.85510	0.08686	152.19530	0.15220	86.855	13.55	0.39	0.00	0	30,000.00
\$ / R	On 25/05/2018	Any day expiry	12.60	Call	32.42880	0.03243	65.81730	0.06582	32.429	14.34	0.18	0.00	0	80,000.00
\$ / R	On 28/05/2018	Any day expiry			12.27580	12.27580	12.40850	12.40850		12.90	0.00	0.00	0	0.00
\$ / R	On 28/05/2018	Any day expiry	12.60	Call	39.61320	0.03961	75.74090	0.07574	39.613	13.90	0.20	0.00	0	40,000.00
\$ / R	On 28/05/2018	Any day expiry	12.80	Call	16.78780	0.01679	36.16010	0.03616	16.788	14.56	0.09	0.00	0	20,000.00
\$ / R	On 29/05/2018	Any day expiry			12.27740	12.27740	12.41020	12.41020		12.97	0.00	0.00	0	40,000.00
\$ / R	On 29/05/2018	Any day expiry	12.45	Call	77.16000	0.07716	131.94440	0.13194	77.160	13.48	0.33	0.00	0	40,000.00
\$ / R	On 29/05/2018	Any day expiry	12.46	Call	74.39030	0.07439	127.88840	0.12789	74.390	13.52	0.32	0.00	0	30,000.00
\$ / R	On 31/05/2018	Any day expiry			12.28070	12.28070	12.41350	12.41350		13.07	0.00	0.00	0	270.00
\$ / R	On 31/05/2018	Any day expiry	12.24	Put	129.93830	0.12994	81.61400	0.08161	129.938	13.05	0.45	0.00	0	118.00
\$ / R	On 31/05/2018	Any day expiry	12.55	Call	61.57550	0.06158	106.14220	0.10614	61.576	13.96	0.26	0.00	0	118.00
\$ / R	On 31/05/2018	Any day expiry	12.60	Put	370.92330	0.37092	277.57140	0.27757	370.923	14.14	0.78	0.00	0	270.00
\$ / R	On 31/05/2018	Any day expiry	12.69	Call	37.32050	0.03732	68.63800	0.06864	37.321	14.45	0.17	0.00	0	270.00
\$ / R	On 31/05/2018	Any day expiry	12.75	Call	29.93380	0.02993	56.59730	0.05660	29.934	14.67	0.14	0.00	0	118.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,520.06920	1.52007	1,388.17320	1.38817	1,520.069	18.95	1.00	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	0.09040	0.00009	0.11350	0.00011	0.090	28.93	0.00	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	0.10940	0.00011	0.12400	0.00012	0.109	32.79	0.00	0.00	0	500.00
\$ / R	On 08/06/2018	Any day expiry			12.29390	12.29390	12.42690	12.42690		13.07	0.00	0.00	0	1,746.00
\$ / R	On 08/06/2018	Any day expiry	12.80	Call	43.97550	0.04398	74.02110	0.07402	43.976	14.78	0.17	0.00	0	1,746.00
\$ / R	On 18/06/2018	Foreign Exchange Future			12.31020	12.31020	12.44330	12.44330		12.96	0.00	1,291,192,257.60	104,888	1,130,725.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	2.44440	0.00244	1.35260	0.00135	2.444	15.48	0.01	0.00	0	60,750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	4.55740	0.00456	2.83640	0.00284	4.557	14.57	0.02	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.35	Call	967.33040	0.96733	1,098.04070	1.09804	967.330	13.82	0.97	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.45	Call	869.86330	0.86986	999.97180	0.99997	869.863	13.32	0.96	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	11.26690	0.01127	7.91180	0.00791	11.267	13.07	0.05	0.00	0	40,216.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.60	Put	15.36310	0.01536	11.11330	0.01111	15.363	12.57	0.07	0.00	0	12,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	27.06020	0.02706	18.42360	0.01842	27.060	12.14	0.11	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.77	Put	29.81310	0.02981	19.69830	0.01970	29.813	12.17	0.12	0.00	0	76,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.80	Put	34.33660	0.03434	21.77120	0.02177	34.337	12.22	0.14	0.00	0	5,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.90	Put	53.18190	0.05318	32.80140	0.03280	53.182	12.37	0.19	0.00	0	9,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Call	388.77270	0.38877	494.51430	0.49451	388.773	12.52	0.74	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	78.57270	0.07857	51.21430	0.05121	78.573	12.52	0.26	0.00	0	38,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.06	Put	97.28400	0.09728	65.28730	0.06529	97.284	12.61	0.30	0.00	0	150.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	118.75580	0.11876	81.84140	0.08184	118.756	12.70	0.34	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	126.54080	0.12654	87.93380	0.08793	126.541	12.73	0.36	0.00	0	155,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Call	290.75210	0.29075	384.39100	0.38439	290.752	12.74	0.63	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	130.55210	0.13055	91.09100	0.09109	130.552	12.74	0.37	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.23	Call	245.71070	0.24571	332.34400	0.33234	245.711	12.86	0.57	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Call	235.24650	0.23525	320.09320	0.32009	235.247	12.89	0.56	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	175.04650	0.17505	126.79320	0.12679	175.047	12.89	0.44	0.00	0	12,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Call	210.46900	0.21047	290.80810	0.29081	210.469	12.96	0.52	0.00	0	4,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	200.26900	0.20027	147.50810	0.14751	200.269	12.96	0.48	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	259.10570	0.25911	194.69280	0.19469	259.106	13.28	0.56	0.00	0	15,103.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.45	Call	151.43430	0.15143	214.41470	0.21441	151.434	13.44	0.41	0.00	0	150.00

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	12.50	Call	135.23280	0.13523	193.72910	0.19373	135.233	13.59	0.37	0.00	0	6,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	325.03280	0.32503	250.42910	0.25043	325.033	13.59	0.63	0.00	0	115,480.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	515.20690	0.51521	421.21160	0.42121	515.207	14.38	0.77	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	695.00830	0.69501	589.26680	0.58927	695.008	15.01	0.85	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	40.82870	0.04083	66.48620	0.06649	40.829	15.11	0.14	0.00	0	15,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	730.62870	0.73063	623.18620	0.62319	730.629	15.11	0.86	0.00	0	21,228.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	775.72360	0.77572	666.29090	0.66629	775.724	15.24	0.88	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	886.16800	0.88617	771.71260	0.77171	886.168	15.55	0.91	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	914.19800	0.91420	798.64470	0.79864	914.198	15.63	0.91	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	1,008.62270	1.00862	889.81740	0.88982	1,008.623	15.88	0.93	0.00	0	25,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	16.52960	0.01653	29.41590	0.02942	16.530	16.01	0.06	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,162.22200	1.16222	1,039.35420	1.03935	1,162.222	16.29	0.95	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,181.59400	1.18159	1,058.30300	1.05830	1,181.594	16.35	0.95	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,200.99810	1.20100	1,077.30060	1.07730	1,200.998	16.40	0.96	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,337.55900	1.33756	1,211.48140	1.21148	1,337.559	16.74	0.97	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,445.61060	1.44561	1,318.01590	1.31802	1,445.611	17.01	0.98	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,494.89760	1.49490	1,366.68130	1.36668	1,494.898	17.13	0.98	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,504.76620	1.50477	1,376.43390	1.37643	1,504.766	17.15	0.98	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,524.51360	1.52451	1,395.95730	1.39596	1,524.514	17.20	0.98	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,534.39220	1.53439	1,405.72780	1.40573	1,534.392	17.22	0.98	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,593.72850	1.59373	1,464.46540	1.46447	1,593.729	17.37	0.98	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Call	3.03350	0.00303	6.04280	0.00604	3.034	17.61	0.01	0.00	0	30,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,692.83350	1.69283	1,562.74280	1.56274	1,692.834	17.61	0.99	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	1,792.14800	1.79215	1,661.40530	1.66141	1,792.148	17.85	0.99	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	1,941.40710	1.94141	1,809.93910	1.80994	1,941.407	18.21	0.99	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	0.80700	0.00081	1.62860	0.00163	0.807	18.89	0.00	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	0.52600	0.00053	1.05580	0.00106	0.526	19.32	0.00	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	0.48480	0.00048	0.83280	0.00083	0.485	19.83	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	0.52140	0.00052	0.60880	0.00061	0.521	21.90	0.00	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	0.52570	0.00053	0.61090	0.00061	0.526	22.11	0.00	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	0.53770	0.00054	0.61730	0.00062	0.538	22.66	0.00	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	0.55040	0.00055	0.62460	0.00062	0.550	23.21	0.00	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	0.57260	0.00057	0.63860	0.00064	0.573	24.11	0.00	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	0.58540	0.00059	0.64700	0.00065	0.585	24.59	0.00	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	0.59110	0.00059	0.65090	0.00065	0.591	24.80	0.00	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	0.64450	0.00064	0.68910	0.00069	0.645	26.59	0.00	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	0.47450	0.00047	0.75780	0.00076	0.475	28.04	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	0.27870	0.00028	0.50680	0.00051	0.279	28.04	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	0.25890	0.00026	0.47260	0.00047	0.259	28.04	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.21260	0.00021	0.39210	0.00039	0.213	28.04	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.19740	0.00020	0.36540	0.00037	0.197	28.04	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.14260	0.00014	0.26860	0.00027	0.143	28.04	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.07170	0.00007	0.13990	0.00014	0.072	28.04	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.05830	0.00006	0.11490	0.00011	0.058	28.04	0.00	0.00	0	3,500.00

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\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.03360	0.00003	0.06810	0.00007	0.034	28.04	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.02140	0.00002	0.04430	0.00004	0.021	28.04	0.00	0.00	0	7,028.00
\$ / R	On 20/06/2018	Any day expiry			12.31340	12.31340	12.44650	12.44650		13.04	0.00	0.00	0	9,546.00
\$ / R	On 29/06/2018	Any day expiry			12.32770	12.32770	12.46080	12.46080		13.25	0.00	0.00	0	2,085.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,483.45190	1.48345	1,358.62110	1.35862	1,483.452	16.97	0.96	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	1.08420	0.00108	1.34370	0.00134	1.084	23.52	0.00	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	1.05550	0.00106	1.40510	0.00141	1.055	26.11	0.00	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.33250	12.33250	12.46550	12.46550		13.16	0.00	0.00	0	100.00
\$ / R	On 02/07/2018	Any day expiry	11.80	Put	52.27080	0.05227	35.56660	0.03557	52.271	12.39	0.17	0.00	0	2,000.00
\$ / R	On 02/07/2018	Any day expiry	12.50	Put	346.60730	0.34661	275.75690	0.27576	346.607	13.59	0.59	0.00	0	2,000.00
\$ / R	On 02/07/2018	Any day expiry	13.12	Call	53.41450	0.05341	80.01000	0.08001	53.414	15.31	0.15	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry			12.33890	12.33890	12.47190	12.47190		13.22	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	133.58770	0.13359	97.64510	0.09765	133.588	12.84	0.32	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	24.33010	0.02433	37.95290	0.03795	24.330	16.52	0.07	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	18.23200	0.01823	29.90110	0.02990	18.232	16.69	0.05	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.36100	12.36100	12.49410	12.49410		13.25	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.36720	12.36720	12.50050	12.50050		13.22	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	2,091.08490	2.09108	1,962.84580	1.96285	2,091.085	17.11	0.98	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	2.38250	0.00238	3.07030	0.00307	2.383	22.09	0.01	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.36870	12.36870	12.50210	12.50210		13.24	0.00	0.00	0	70.00
\$ / R	On 27/07/2018	Any day expiry			12.37180	12.37180	12.50520	12.50520		13.27	0.00	0.00	0	1,345.00
\$ / R	On 31/07/2018	Any day expiry			12.37800	12.37800	12.51160	12.51160		13.35	0.00	6,203,000.00	500	2,015.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,459.74620	1.45975	1,343.37510	1.34338	1,459.746	16.55	0.91	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	2.56300	0.00256	3.48550	0.00349	2.563	20.67	0.01	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	1.38930	0.00139	2.11940	0.00212	1.389	21.51	0.00	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.38880	12.38880	12.52270	12.52270		13.36	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	287.50740	0.28751	235.11340	0.23511	287.507	13.26	0.45	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,512.62410	1.51262	1,396.10240	1.39610	1,512.624	16.62	0.91	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	1.77030	0.00177	2.55850	0.00256	1.770	20.51	0.00	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.39810	12.39810	12.53220	12.53220		13.34	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.42580	12.42580	12.56020	12.56020		13.52	0.00	0.00	0	2,879.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,447.45570	1.44746	1,336.28060	1.33628	1,447.456	16.41	0.87	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	3.47790	0.00348	4.84390	0.00484	3.478	18.88	0.01	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	1.39710	0.00140	1.98070	0.00198	1.397	18.96	0.00	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			12.45200	12.45200	12.58660	12.58660		13.50	0.00	59,533,012.00	4,781	87,708.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	59.26700	0.05927	44.52100	0.04452	59.267	12.34	0.13	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	62.45450	0.06245	47.06770	0.04707	62.454	12.36	0.13	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	80.32160	0.08032	61.48400	0.06148	80.322	12.45	0.16	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	113.64900	0.11365	88.90630	0.08891	113.649	12.59	0.21	0.00	0	83,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	140.59560	0.14060	111.47530	0.11148	140.596	12.68	0.24	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	156.08620	0.15609	124.14060	0.12414	156.086	12.75	0.26	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	190.27110	0.19027	153.12690	0.15313	190.271	12.89	0.30	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	496.70500	0.49670	582.53500	0.58254	496.705	13.23	0.60	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	318.83470	0.31883	267.71720	0.26772	318.835	13.30	0.42	0.00	0	100.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	359.63450	0.35963	304.78350	0.30478	359.634	13.40	0.46	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	378.85140	0.37885	451.98850	0.45199	378.851	13.60	0.50	0.00	0	4,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	426.85140	0.42685	365.38850	0.36539	426.851	13.60	0.50	0.00	0	24,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	494.82030	0.49482	426.23630	0.42624	494.820	13.83	0.54	0.00	0	13,231.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	520.64890	0.52065	450.20010	0.45020	520.649	13.92	0.56	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	283.46210	0.28346	342.23940	0.34224	283.462	14.17	0.40	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	274.40660	0.27441	331.89500	0.33190	274.407	14.23	0.39	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	657.94160	0.65794	578.72630	0.57873	657.942	14.34	0.63	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	220.92990	0.22093	270.37120	0.27037	220.930	14.65	0.33	0.00	0	20,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	177.86860	0.17787	220.34190	0.22034	177.869	15.06	0.27	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	168.51610	0.16852	209.39940	0.20940	168.516	15.17	0.26	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	966.51610	0.96652	872.79940	0.87280	966.516	15.17	0.74	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	159.67330	0.15967	198.79270	0.19879	159.673	15.27	0.25	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	128.91780	0.12892	161.61410	0.16161	128.918	15.68	0.21	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	110.04170	0.11004	138.57120	0.13857	110.042	15.99	0.18	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	5.31690	0.00532	8.07610	0.00808	5.317	18.09	0.01	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	4.72340	0.00472	7.20220	0.00720	4.723	18.09	0.01	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	3.98220	0.00398	6.10420	0.00610	3.982	18.08	0.01	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	3.07360	0.00307	4.74490	0.00474	3.074	18.08	0.01	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.46890	12.46890	12.60360	12.60360		13.53	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,438.68030	1.43868	1,331.28080	1.33128	1,438.680	16.21	0.83	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	3.84500	0.00385	5.97520	0.00598	3.845	17.60	0.01	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	1.48440	0.00148	2.35840	0.00236	1.484	17.60	0.00	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.51040	12.51040	12.64550	12.64550		13.62	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.51660	12.51660	12.65170	12.65170		13.60	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.51960	12.51960	12.65480	12.65480		13.61	0.00	0.00	0	1,643.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,430.63850	1.43064	1,326.62180	1.32662	1,430.639	16.03	0.80	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	14.15090	0.01415	18.53540	0.01854	14.151	19.42	0.02	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	7.18610	0.00719	9.65060	0.00965	7.186	19.42	0.01	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.52730	12.52730	12.66260	12.66260		13.68	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	191.92060	0.19192	158.52600	0.15853	191.921	12.81	0.27	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,481.13370	1.48113	1,376.66520	1.37667	1,481.134	16.08	0.80	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	10.31090	0.01031	14.08150	0.01408	10.311	19.37	0.02	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.53960	12.53960	12.67500	12.67500		13.68	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			12.54420	12.54420	12.67960	12.67960		13.70	0.00	0.00	0	0.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	28.64640	0.02865	23.81900	0.02382	28.646	13.15	0.05	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	133.75440	0.13375	108.81600	0.10882	133.754	12.65	0.20	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	277.50870	0.27751	326.03500	0.32603	277.509	14.90	0.33	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			12.56520	12.56520	12.70110	12.70110		13.71	0.00	0.00	0	1,212.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,426.15470	1.42615	1,324.35300	1.32435	1,426.155	15.92	0.77	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	20.88580	0.02089	27.09240	0.02709	20.886	19.63	0.03	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	10.87990	0.01088	14.48960	0.01449	10.880	19.63	0.02	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			12.58160	12.58160	12.71790	12.71790		13.79	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,298.70420	1.29870	1,201.53080	1.20153	1,298.704	15.60	0.73	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 11/12/2018	Any day expiry	15.69	Call	51.01600	0.05102	61.78510	0.06179	51.016	18.51	0.07	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			12.58610	12.58610	12.72250	12.72250		13.80	0.00	7,048,216.00	560	24,527.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	142.42710	0.14243	116.65220	0.11665	142.427	12.68	0.20	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	421.91120	0.42191	367.01070	0.36701	421.911	13.51	0.42	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	485.16470	0.48516	425.85070	0.42585	485.165	13.67	0.45	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	571.26470	0.57126	648.35070	0.64835	571.265	13.67	0.55	0.00	0	150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	559.17230	0.55917	494.77900	0.49478	559.172	13.85	0.49	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	386.13680	0.38614	444.26260	0.44426	386.137	14.48	0.41	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	330.47630	0.33048	382.35550	0.38236	330.476	14.81	0.36	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	210.49750	0.21050	246.45220	0.24645	210.498	15.87	0.24	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	187.42020	0.18742	221.61550	0.22162	187.420	16.09	0.22	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	83.33990	0.08334	100.74810	0.10075	83.340	17.45	0.11	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	45.60160	0.04560	55.11690	0.05512	45.602	18.94	0.06	0.00	0	2,000.00
\$ / R	On 31/12/2018	Any day expiry			12.61150	12.61150	12.74860	12.74860		13.77	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,421.28590	1.42129	1,321.21660	1.32122	1,421.286	15.78	0.74	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	26.65100	0.02665	34.18660	0.03419	26.651	19.57	0.04	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	14.26000	0.01426	18.76920	0.01877	14.260	19.57	0.02	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry			12.65790	12.65790	12.79610	12.79610		13.85	0.00	0.00	0	1,225.00
\$ / R	On 13/02/2019	Any day expiry			12.67740	12.67740	12.81600	12.81600		13.92	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			12.69960	12.69960	12.83860	12.83860		13.92	0.00	0.00	0	1,225.00
\$ / R	On 18/03/2019	Foreign Exchange Future			12.72630	12.72630	12.86560	12.86560		13.97	0.00	0.00	0	4,948.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	15.30300	0.01530	10.48630	0.01049	15.303	12.09	0.03	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	215.73940	0.21574	183.09350	0.18309	215.739	12.90	0.23	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.06	Put	322.83460	0.32283	280.55170	0.28055	322.835	13.11	0.31	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.76	Put	672.86540	0.67287	606.26790	0.60627	672.865	13.99	0.48	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.45	Call	416.40960	0.41641	469.54880	0.46955	416.410	14.98	0.37	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	224.12440	0.22412	258.24870	0.25825	224.124	16.39	0.22	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Call	145.37090	0.14537	169.45350	0.16945	145.371	17.19	0.15	0.00	0	1,000.00
\$ / R	On 27/03/2019	Any day expiry			12.73970	12.73970	12.87910	12.87910		13.98	0.00	0.00	0	4,414.00
\$ / R	On 30/04/2019	Any day expiry			12.79010	12.79010	12.93020	12.93020		14.02	0.00	0.00	0	1,225.00
\$ / R	On 14/06/2019	Foreign Exchange Future			12.85930	12.85930	12.99900	12.99900		14.17	0.00	0.00	0	3,087.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	38.91260	0.03891	27.86550	0.02787	38.913	11.56	0.06	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	453.28660	0.45329	403.86700	0.40387	453.287	13.47	0.35	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	314.54550	0.31455	354.49640	0.35450	314.545	16.35	0.26	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future			13.14360	13.14360	13.27930	13.27930		14.73	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	67.67050	0.06767	81.15180	0.08115	67.671	19.30	0.05	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			13.43560	13.43560	13.57020	13.57020		15.09	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			13.52000	13.52000	13.65770	13.65770		15.23	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			13.60810	13.60810	13.74900	13.74900		15.40	0.00	0.00	0	0.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			12.31020	12.31020	12.44330	12.44330		12.96	0.00	0.00	0	427.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			12.45200	12.45200	12.58660	12.58660		13.50	0.00	0.00	0	47.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			12.58610	12.58610	12.72250	12.72250		13.80	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			12.85930	12.85930	12.99900	12.99900		14.17	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 15/05/2018	Any day expiry			16.60980		16.60980		16.68570	16.68570		12.98	0.00	0.00	0	11.00
£ / R	On 18/06/2018	Foreign Exchange Future			16.70680		16.70680		16.78650	16.78650		13.29	0.00	55,900,952.80	3,346	428,534.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	863.25580	0.86326		804.47320	0.80447		863.256	14.67	0.83	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	0.98940	0.00099		1.24760	0.00125		0.989	22.08	0.00	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future			16.97270		16.97270		17.05470	17.05470		13.78	0.00	8,486,350.00	500	18,594.00
£ / R	On 14/12/2018	Foreign Exchange Future			17.22930		17.22930		17.31360	17.31360		14.20	0.00	0.00	0	7,517.00
£ / R	On 18/03/2019	Foreign Exchange Future			17.50960		17.50960		17.59780	17.59780		14.51	0.00	0.00	0	4,932.00
£ / R	On 14/06/2019	Foreign Exchange Future			17.77490		17.77490		17.86330	17.86330		14.63	0.00	0.00	0	5,465.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.11280	0.11280		0.11379	0.11379			17.80	0.00	0.00	0	8,421.00
¥ / R	On 29/06/2018	Any day expiry			0.11342	0.11342		0.11441	0.11441			17.28	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.11483	0.11483		0.11585	0.11585			14.33	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.11686	0.11686		0.11789	0.11789			12.96	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12132	0.12132		0.12239	0.12239			12.23	0.00	0.00	0	0.00
€ / R	On 23/05/2018	Any day expiry			14.65780		14.65780		14.74060	14.74060		12.23	0.00	0.00	0	41.00
€ / R	On 18/06/2018	Foreign Exchange Future			14.73570		14.73570		14.81900	14.81900		12.15	0.00	177,727,277.70	12,061	114,297.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	6.28450	0.00628		4.77450	0.00477		6.285	13.97	0.02	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	9.48650	0.00949		7.97060	0.00797		9.486	12.36	0.04	0.00	0	50,948.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	14.41390	0.01441		13.05330	0.01305		14.414	10.93	0.06	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	50.06260	0.05006		40.54690	0.04055		50.063	11.21	0.17	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.30	Call	496.75790	0.49676		568.74300	0.56874		496.758	11.30	0.80	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.40	Call	423.60610	0.42361		491.46800	0.49147		423.606	11.49	0.74	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	133.89880	0.13390		169.99730	0.17000		133.899	12.73	0.34	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	591.80570	0.59181		533.62410	0.53362		591.806	13.31	0.78	0.00	0	50,948.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.63	Call	32.25420	0.03225		45.43690	0.04544		32.254	14.16	0.10	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.00	Call	13.24230	0.01324		19.04520	0.01905		13.242	14.93	0.05	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,709.29980	1.70930		1,628.05600	1.62806		1,709.300	16.04	0.98	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	0.62760	0.00063		0.59410	0.00059		0.628	24.64	0.00	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	0.03650	0.00004		0.02830	0.00003		0.036	27.69	0.00	0.00	0	50,948.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.00980	15.00980		15.09590	15.09590			12.57	0.00	30,319,796.00	2,020	60,975.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	19.19710	0.01920		20.16080	0.02016		19.197	10.85	0.05	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	136.66570	0.13667		120.29470	0.12029		136.666	11.80	0.22	0.00	0	86,688.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	1,037.57990	1.03758		983.05300	0.98305		1,037.580	13.98	0.73	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	77.74590	0.07775		94.58370	0.09458		77.746	15.24	0.12	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	9.04450	0.00904		11.85760	0.01186		9.045	19.95	0.01	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.28130		15.28130		15.36940	15.36940		12.86	0.00	0.00	0	7,625.00
€ / R	On 18/03/2019	Foreign Exchange Future			15.58430		15.58430		15.67600	15.67600		13.02	0.00	0.00	0	4,686.00
€ / R	On 14/06/2019	Foreign Exchange Future			15.85030		15.85030		15.94270	15.94270		13.25	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap			93.74000		93.74000		93.95000	93.95000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			90.67000		90.67000		90.89000	90.89000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			89.36000		89.36000		89.58000	89.58000			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 21/09/2026	Interest Rate Swap			91.47000		91.47000		91.71000	91.71000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			95.23000		95.23000		95.47000	95.47000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			93.75000		93.75000		94.00000	94.00000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			95.79000		95.79000		96.04000	96.04000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			99.50000		99.50000		99.75000	99.75000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			99.82000		99.82000		100.06000	100.06000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			94.99000		94.99000		95.24000	95.24000			0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap			100.45000		100.45000		100.70000	100.70000			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			100.46000		100.46000		100.47000	100.47000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap			99.45000		99.45000		99.46000	99.46000			0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap			100.09000		100.09000		100.11000	100.11000			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			98.84000		98.84000		98.85000	98.85000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.19000		99.19000		99.20000	99.20000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.54000		99.54000		99.56000	99.56000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			99.89000		99.89000		99.91000	99.91000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap			100.78000		100.78000		100.82000	100.82000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap			98.48000		98.48000		98.52000	98.52000			0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap			100.30000		100.30000		100.36000	100.36000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			95.79000		95.79000		95.87000	95.87000			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			94.97000		94.97000		95.06000	95.06000			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			94.11000		94.11000		94.21000	94.21000			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			94.23000		94.23000		94.34000	94.34000			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.38000		96.38000		96.50000	96.50000			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap			96.47000		96.47000		96.60000	96.60000			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap			97.62000		97.62000		97.75000	97.75000			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap			99.78000		99.78000		99.93000	99.93000			0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap			100.99000		100.99000		101.15000	101.15000			0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap			96.04000		96.04000		96.21000	96.21000			0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap			100.33000		100.33000		100.50000	100.50000			0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future			593.16800		593.16800		592.13500	592.13500			0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future			603.81200		603.81200		602.76400	602.76400			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future			615.52900		615.52900		614.46300	614.46300			0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future			695.12500		695.12500		693.20600	693.20600			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future			707.59900		707.59900		705.65000	705.65000			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			721.33000		721.33000		719.34500	719.34500			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 02/08/2018	Index Future	633.43500		633.43500		631.38600	631.38600			0.00	12,668,700.00	2	877.00
ALBI	On 01/11/2018	Index Future	644.80200		644.80200		642.72000	642.72000			0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future	657.31500		657.31500		655.19400	655.19400			0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.29060		9.29060		9.33110	9.33110		11.22	0.00	3,734,821.20	402	12,585.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.40490		9.40490		9.44600	9.44600		11.59	0.00	4,232,205.00	450	800.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.51610		9.51610		9.55810	9.55810		11.94	0.00	0.00	0	11,412.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	9.74970		9.74970		9.79280	9.79280		12.35	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.63450		9.63450		9.71740	9.71740		12.37	0.00	3,853,800.00	400	1,850.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	9.88340		9.88340		9.96960	9.96960		12.85	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	12.34610		12.34610		12.42660	12.42660		11.73	0.00	0.00	0	1,215.00
CHF / R	On 17/09/2018	Foreign Exchange Future	12.58820		12.58820		12.67170	12.67170		11.95	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future	12.82720		12.82720		12.91320	12.91320		12.40	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	13.32620		13.32620		13.41630	13.41630		12.94	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.94220		1.94220		1.95960	1.95960		11.95	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.95740		1.95740		1.97480	1.97480		12.25	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	1.97200		1.97200		1.98940	1.98940		12.50	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.00120		2.00120		2.01900	2.01900		13.26	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	1.97920		1.97920		1.98990	1.98990		12.79	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.01690		2.01690		2.02780	2.02780		12.83	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.05410		2.05410		2.06510	2.06510		13.34	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.20240		2.20240		2.21230	2.21230		14.24	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	10.51837		80.34252		10.56068	80.08022			0.00	0.00	0	9,466.00
ES33	On 01/11/2018	Bond Future	10.61979		77.99565		10.66351	77.72906			0.00	0.00	0	0.00
ES33	On 07/02/2019	Bond Future	10.73615		79.50853		10.78151	79.23707			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

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	10.71589		83.44881		10.75300	83.18333			0.00	0.00	0	7,957.00
ES42	On 01/11/2018	Bond Future	10.81347		80.68619		10.85180	80.41642			0.00	0.00	0	0.00
ES42	On 07/02/2019	Bond Future	10.92153		82.25097		10.96124	81.97628			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	629.90000		629.90000		627.72500	627.72500			0.00	0.00	0	465.00
GOVI	On 01/11/2018	GOVI	641.20400		641.20400		638.99300	638.99300			0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI	653.64600		653.64600		651.39500	651.39500			0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.57000		1.57000		1.58690	1.58690		12.60	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.59030		1.59030		1.60740	1.60740		13.61	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.60940		1.60940		1.62690	1.62690		13.61	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.70330		1.70330		1.72020	1.72020		14.55	0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future	135.01850		135.01850		135.00400	135.00400			0.00	0.00	0	864.00
I2025	On 01/11/2018	Bond Future	137.46384		137.46384		137.44896	137.44896			0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future	138.74631		138.74631		138.73144	138.73144			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	103.18184		103.18184		103.37050	103.37050			0.00	0.00	0	1,370.00
I2029	On 01/11/2018	Bond Future	104.00107		104.00107		104.19300	104.19300			0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future	106.04083		106.04083		106.23665	106.23665			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	107.67932		107.67932		107.66701	107.66701			0.00	0.00	0	6,151.00
I2033	On 01/11/2018	Bond Future	108.50857		108.50857		108.49589	108.49589			0.00	0.00	0	0.00
I2033	On 07/02/2019	Bond Future	110.63664		110.63664		110.62412	110.62412			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	128.90503		128.90503		129.50110	129.50110			0.00	0.00	0	9,239.00
I2038	On 01/11/2018	Bond Future	131.23979		131.23979		131.84626	131.84626			0.00	0.00	0	0.00
I2038	On 07/02/2019	Bond Future	132.22343		132.22343		132.84222	132.84222			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	123.19071		123.19071		123.90450	123.90450			0.00	0.00	0	10,917.00
I2046	On 01/11/2018	Bond Future	123.77269		123.77269		124.49917	124.49917			0.00	0.00	0	0.00
I2046	On 07/02/2019	Bond Future	126.20003		126.20003		126.94107	126.94107			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	128.62667		128.62667		129.74281	129.74281			0.00	0.00	0	9,775.00
I2050	On 01/11/2018	Bond Future	130.95623		130.95623		132.09260	132.09260			0.00	0.00	0	0.00
I2050	On 07/02/2019	Bond Future	131.75326		131.75326		132.91175	132.91175			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

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
IGOV	On 02/08/2018	Index Future			259.99500		259.99500		260.57100	260.57100			0.00	0.00	0	884.00
IGOV	On 01/11/2018	Index Future			264.70400		264.70400		265.29000	265.29000			0.00	0.00	0	241.00
IGOV	On 07/02/2019	Index Future			269.89600		269.89600		270.49400	270.49400			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			0.12180		0.12180		0.12300	0.12300			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future			0.12120		0.12120		0.12240	0.12240			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future			0.12030		0.12030		0.12150	0.12150			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.12090		0.12090		0.11820	0.11820			0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.54210		1.54210		1.55210	1.55210		13.06	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.56540		1.56540		1.57540	1.57540		13.27	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future			1.58780		1.58780		1.59810	1.59810		13.58	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.63350		1.63350		1.64430	1.64430		13.32	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			8.57190		8.57190		8.63090	8.63090		11.77	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			8.67270		8.67270		8.73270	8.73270		12.28	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			8.77150		8.77150		8.83250	8.83250		12.74	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.28180		9.28180		9.33850	9.33850		13.68	0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.25750		1.25750		1.25170	1.25170			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.26560		1.26560		1.25970	1.25970			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.27350		1.27350		1.26750	1.26750			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.33580		1.33580		1.32860	1.32860			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.35710		1.35710		1.34900	1.34900			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.36310		1.36310		1.35500	1.35500			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.19700		1.19700		1.19090	1.19090			0.00	11,970.00	10	2,508.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.20540		1.20540		1.19940	1.19940			0.00	0.00	0	0.00
R / ¥	On 29/06/2018	Any day expiry			8.81690		8.81690	0.11205	8.74010	8.74010		15.07	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.86530		8.86530	0.11205	8.78780	8.78780		14.63	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	1,780.94740		0.17809	0.11205	2,193.73090	0.21937	1,780.947	14.48	0.51	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.70820		8.70820	0.11205	8.63210	8.63210		15.54	0.00	0.00	0	283.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future	8.17	Put	1,500.85920		0.15009	0.11205	1,671.28600	0.16713	1,500.859	17.82	0.26	0.00	0	50,000.00

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
R186	On 02/08/2018	Bond Future			8.37996		113.90233		8.42734	113.59908		7.13	0.00	9,795,600.38	86	102,366.00
R186	On 02/08/2018	Bond Future	7.50	Call	71.00000		0.07100		58.97000	0.05897	71.000	6.31	0.05	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.25	Call	1,138.45000		1.13845		1,024.65000	1.02465	1,138.450	6.99	0.42	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.50	Put	1,209.71000		1.20971		1,349.68000	1.34968	1,209.710	7.24	0.42	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future			8.42870		115.94616		8.47813	115.63806		7.20	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	1,024.08000		1.02408		939.09000	0.93909	1,024.080	6.80	0.30	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	2,386.98000		2.38698		2,235.57000	2.23557	2,386.980	7.17	0.52	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	860.41000		0.86041		939.58000	0.93958	860.410	7.78	0.23	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			8.48501		112.89008		8.53685	112.57639		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			304.60086		304.60086		304.56892	304.56892			0.00	0.00	0	2,350.00
R197	On 01/11/2018	Bond Future			310.11775		310.11775		310.08489	310.08489			0.00	0.00	0	0.00
R197	On 07/02/2019	Bond Future			308.84290		308.84290		308.81004	308.81004			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			242.49068		242.49068		243.05589	243.05589			0.00	0.00	0	22,259.00
R202	On 01/11/2018	Bond Future			246.88269		246.88269		247.45787	247.45787			0.00	0.00	0	0.00
R202	On 07/02/2019	Bond Future			247.81686		247.81686		248.40402	248.40402			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			7.75792		103.33120		7.80592	103.14977		4.07	0.00	42,262,460.80	409	34,886.00
R2023	On 01/11/2018	Bond Future			7.79384		101.25908		7.84499	101.07493		4.09	0.00	0.00	0	0.00
R2023	On 07/02/2019	Bond Future			7.83887		103.22342		7.89398	103.03605		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			8.81073		94.36683		8.85782	94.04490		9.60	0.00	566,200.98	6	41,262.00
R2030	On 02/08/2018	Bond Future	8.51	Call	836.28000		0.83628		747.02000	0.74702	836.280	9.25	0.32	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	2,105.54000		2.10554		1,936.93000	1.93693	2,105.540	9.76	0.57	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	403.38000		0.40338		464.10000	0.46410	403.380	10.62	0.16	0.00	0	7,850.00
R2030	On 01/11/2018	Bond Future			8.86113		96.05999		8.90980	95.73278		9.78	0.00	0.00	0	0.00
R2030	On 07/02/2019	Bond Future			8.91890		93.91395		8.96943	93.58072		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			8.97849		97.22231		9.02542	96.87269		10.35	0.00	0.00	0	32,131.00
R2032	On 01/11/2018	Bond Future			9.03267		94.81174		9.08110	94.45635		10.97	0.00	0.00	0	0.00
R2032	On 07/02/2019	Bond Future			9.09370		96.65080		9.14385	96.28885		11.18	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 02/08/2018	Bond Future			9.11786		101.79201		9.16471	101.40265		11.27	0.00	0.00	0	65,685.00

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
R2035	On 01/11/2018	Bond Future		9.17305	99.12238		9.22133	98.72644		11.98	0.00	0.00	0	0.00
R2035	On 07/02/2019	Bond Future		9.23618	101.04513		9.28610	100.64193		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		9.21672	93.85272		9.25847	93.50411		12.41	0.00	0.00	0	53,703.00
R2037	On 01/11/2018	Bond Future		9.26858	95.53663		9.31151	95.18230		12.64	0.00	0.00	0	0.00
R2037	On 07/02/2019	Bond Future		9.32735	93.12986		9.37167	92.76894		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		6.32151	101.60675		6.35755	101.59342		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		9.30193	97.38198		9.34367	97.00660		13.08	0.00	0.00	0	22,604.00
R2040	On 01/11/2018	Bond Future		9.35408	99.12915		9.39698	98.74759		13.32	0.00	0.00	0	0.00
R2040	On 01/11/2018	Bond Future	8.50	Call	849.13000	0.84913	785.38000	0.78538	849.130	12.37	0.19	0.00	0	5,900.00
R2040	On 01/11/2018	Bond Future	9.10	Call	2,573.69000	2.57369	2,427.69000	2.42769	2,573.690	13.08	0.42	0.00	0	5,900.00
R2040	On 07/02/2019	Bond Future		9.41308	96.54148		9.45734	96.15283		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		9.34546	94.41274		9.39228	93.98396		13.85	0.00	0.00	0	31,495.00
R2044	On 01/11/2018	Bond Future		9.39610	96.10670		9.44420	95.67069		14.10	0.00	0.00	0	0.00
R2044	On 07/02/2019	Bond Future		9.45327	93.58574		9.50286	93.14154		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		9.31482	98.14022		9.36152	97.69751		13.80	0.00	0.00	0	100,451.00
R2048	On 01/11/2018	Bond Future		9.36603	95.46837		9.41401	95.01822		14.71	0.00	0.00	0	0.00
R2048	On 07/02/2019	Bond Future		9.42410	97.32023		9.47356	96.86169		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		7.19324	100.52237		7.24004	100.45948		1.03	0.00	0.00	0	20,909.00
R207	On 01/11/2018	Bond Future		7.16511	102.32609		7.22162	102.26257		0.95	0.00	0.00	0	0.00
R207	On 07/02/2019	Bond Future		7.12066	100.66607		7.19388	100.60167		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		7.42794	100.76363		7.47189	100.66077		2.08	0.00	0.00	0	30,946.00
R208	On 01/11/2018	Bond Future		7.44635	99.17214		7.49506	99.06793		2.10	0.00	0.00	0	0.00
R208	On 07/02/2019	Bond Future		7.47116	101.09591		7.52634	100.99007		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

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/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			9.14484		77.06593		9.18641	76.77431		12.48	0.00	1,078,923.02	14	76,025.00
R209	On 02/08/2018	Bond Future	8.46	Call	263.81000		0.26381		233.35000	0.23335	263.810	11.47	0.13	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	296.09000		0.29609		262.55000	0.26255	296.090	11.51	0.14	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	3,146.82000		3.14682		3,358.43000	3.35843	3,146.820	12.05	0.68	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	1,229.02000		1.22902		1,127.03000	1.12703	1,229.020	12.26	0.40	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	1,635.58000		1.63558		1,781.23000	1.78123	1,635.580	12.69	0.45	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	1,073.50000		1.07350		1,183.11000	1.18311	1,073.500	13.11	0.33	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	4,171.14000		4.17114		3,957.41000	3.95741	4,171.140	13.54	0.77	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	190.56000		0.19056		219.47000	0.21947	190.560	14.36	0.08	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	25.90000		0.02590		31.44000	0.03144	25.900	14.36	0.01	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.19464		75.30101		9.23735	75.00454		13.31	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	10.00	Put	1,010.28000		1.01028		1,083.80000	1.08380	1,010.280	14.67	0.22	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.25024		76.76165		9.29425	76.45967		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			191.34478		191.34478		191.32338	191.32338			0.00	0.00	0	2,159.00
R210	On 01/11/2018	Bond Future			192.31028		192.31028		192.28817	192.28817			0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future			196.08170		196.08170		196.05972	196.05972			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			155.72244		155.72244		155.70663	155.70663			0.00	0.00	0	3,975.00
R212	On 01/11/2018	Bond Future			158.54278		158.54278		158.52652	158.52652			0.00	0.00	0	0.00
R212	On 07/02/2019	Bond Future			159.49833		159.49833		159.48208	159.48208			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			8.88512		88.93486		8.93200	88.61921		10.14	0.00	0.00	0	29,240.00
R213	On 01/11/2018	Bond Future			8.93762		86.98439		8.98599	86.66354		10.77	0.00	0.00	0	0.00
R213	On 07/02/2019	Bond Future			8.99802		88.67182		9.04813	88.34505		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
R214	On 02/08/2018	Bond Future			9.28438		76.69674		9.32079	76.42797		13.42	0.00	0.00	0	30,091.00
R214	On 01/11/2018	Bond Future			9.33517		74.77993		9.37254	74.50673		14.29	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 07/02/2019	Bond Future	9.39275		76.23056		9.43123	75.95236		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	9.22510	9.22510		9.28380	9.28380			11.30	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	9.35160	9.35160		9.41040	9.41040			11.63	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	9.47110	9.47110		9.53060	9.53060			11.88	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.03890	10.03890		10.09280	10.09280			12.68	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	2.82660	2.82660		2.89100	2.89100			16.15	0.00	0.00	0	3,940.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.76730	2.76730		2.82820	2.82820			15.41	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.70740	2.70740		2.76850	2.76850			14.83	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.67650	2.67650		2.73310	2.73310			14.08	0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.22510	1.22510		1.24030	1.24030				0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.19900	1.19900		1.21380	1.21380				0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.17480	1.17480		1.18940	1.18940				0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.12650	1.12650		1.14030	1.14030				0.00	0.00	0	0.00
Total for Derivatives :												2,083,386,668.48	160,505	6 364 067.00
Grand Total:												2,083,386,668.48	160,505	6 364 067.00