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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 30/05/2018

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 30/05/2018	Any day expiry	12.60150	12.60150		12.60540	12.60540		18.53	0.00	0.00	0	0.00	
\$ / R	On 31/05/2018	Any day expiry	12.57110	12.57110		12.60540	12.60540		18.34	0.00	0.00	0	270.00	
\$ / R	On 31/05/2018	Any day expiry	12.24	Put	1.04650	0.00105	2.32300	0.00232	1.047	24.38	0.02	0.00	0	118.00
\$ / R	On 31/05/2018	Any day expiry	12.55	Call	59.38340	0.05938	97.67650	0.09768	59.383	18.34	0.57	0.00	0	118.00
\$ / R	On 31/05/2018	Any day expiry	12.60	Put	66.13910	0.06614	61.76960	0.06177	66.139	19.17	0.59	0.00	0	270.00
\$ / R	On 31/05/2018	Any day expiry	12.69	Call	14.47820	0.01448	36.09050	0.03609	14.478	20.66	0.19	0.00	0	270.00
\$ / R	On 31/05/2018	Any day expiry	12.75	Call	7.31330	0.00731	23.47930	0.02348	7.313	21.66	0.11	0.00	0	118.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,228.91270	1.22891	1,194.61910	1.19462	1,228.913	49.35	1.00	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	0.00000	0.00000	0.03080	0.00003	0.000	71.42	0.00	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	0.00000	0.00000	0.08220	0.00008	0.000	52.83	0.00	0.00	0	500.00
\$ / R	On 08/06/2018	Any day expiry	12.58130		12.58130	12.58130	12.61740	12.61740		16.02	0.00	0.00	0	1,746.00
\$ / R	On 08/06/2018	Any day expiry	12.80	Call	52.54820	0.05255	65.62390	0.06562	52.548	16.93	0.26	0.00	0	1,746.00
\$ / R	On 15/06/2018	Any day expiry	12.35090		12.35090	12.35090	12.35090	12.35090		0.00	0.00	0	20.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.59800		12.59800	12.59800	12.63420	12.63420		15.21	0.00	843,637,668.00	66,966	1,178,864.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	0.41980	0.00042	0.39430	0.00039	0.420	21.17	0.00	0.00	0	60,750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	0.91790	0.00092	0.84850	0.00085	0.918	20.17	0.00	0.00	0	2,550.00

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	11.35	Call	1,249.64890		1.24965	1,285.70790	1.28571	1,249.649	19.42	0.99	0.00	0	10,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	11.45	Call	1,150.01760		1.15002	1,186.22430	1.18622	1,150.018	18.45	0.99	0.00	0	10,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	2.24160		0.00224	2.24950	0.00225	2.242	17.96	0.01	0.00	0	40,216.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	11.60	Put	2.79530		0.00280	2.80390	0.00280	2.795	16.99	0.02	0.00	0	12,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	4.00630		0.00401	4.00730	0.00401	4.006	15.53	0.02	0.00	0	60,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	11.77	Put	4.21560		0.00422	4.21410	0.00421	4.216	15.34	0.03	0.00	0	76,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	11.80	Put	4.55670		0.00456	4.55020	0.00455	4.557	15.05	0.03	0.00	0	5,500.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	11.90	Put	5.98330		0.00598	5.94660	0.00595	5.983	14.08	0.04	0.00	0	9,500.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Call	607.96650		0.60797	642.13560	0.64214	607.967	13.72	0.94	0.00	0	3,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	9.96650		0.00997	7.93560	0.00794	9.966	13.72	0.06	0.00	0	38,700.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.06	Put	14.95890		0.01496	12.20130	0.01220	14.959	13.87	0.08	0.00	0	150.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	21.73280		0.02173	18.10000	0.01810	21.733	14.02	0.11	0.00	0	372.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	24.44820		0.02445	20.49030	0.02049	24.448	14.07	0.12	0.00	0	155,500.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Call	473.89830		0.47390	505.97210	0.50597	473.898	14.09	0.87	0.00	0	500.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	25.89830		0.02590	21.77210	0.02177	25.898	14.09	0.13	0.00	0	1,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.20	Call	432.14430		0.43214	463.31390	0.46331	432.144	14.21	0.84	0.00	0	40,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.23	Call	407.94070		0.40794	438.52130	0.43852	407.941	14.29	0.82	0.00	0	3,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Call	392.18320		0.39218	422.35220	0.42235	392.183	14.34	0.81	0.00	0	40,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	44.18320		0.04418	38.15220	0.03815	44.183	14.34	0.19	0.00	0	12,415.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Call	354.18570		0.35419	383.26430	0.38326	354.186	14.46	0.77	0.00	0	4,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	56.18570		0.05619	49.06430	0.04906	56.186	14.46	0.23	0.00	0	24,500.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	86.64050		0.08664	77.10740	0.07711	86.640	14.71	0.31	0.00	0	15,103.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.45	Call	253.28800		0.25329	278.65790	0.27866	253.288	14.83	0.64	0.00	0	150.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	224.29000		0.22429	248.31910	0.24832	224.290	14.96	0.60	0.00	0	3,250.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	126.29000		0.12629	114.11910	0.11412	126.290	14.96	0.40	0.00	0	115,230.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.55	Call	197.65460		0.19765	220.31240	0.22031	197.655	15.08	0.55	0.00	0	80,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Call	116.57620		0.11658	132.41750	0.13242	116.576	15.83	0.38	0.00	0	4,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	268.57620		0.26858	248.21750	0.24822	268.576	15.83	0.62	0.00	0	66.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	426.60740		0.42661	400.75770	0.40076	426.607	16.70	0.77	0.00	0	2,700.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	57.54880		0.05755	67.02980	0.06703	57.549	16.87	0.21	0.00	0	15,500.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	459.54880		0.45955	432.82980	0.43283	459.549	16.87	0.79	0.00	0	21,228.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	501.74890		0.50175	474.02320	0.47402	501.749	17.08	0.81	0.00	0	1,250.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	606.94760		0.60695	577.16000	0.57716	606.948	17.58	0.86	0.00	0	965.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	633.97690		0.63398	603.74770	0.60375	633.977	17.70	0.87	0.00	0	372.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	725.45470		0.72545	694.24850	0.69425	725.455	18.06	0.90	0.00	0	25,500.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	19.92450		0.01992	24.24420	0.02424	19.925	18.20	0.08	0.00	0	60,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	875.85520		0.87586	842.75350	0.84275	875.855	18.53	0.94	0.00	0	5,183.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	894.96220		0.89496	861.67370	0.86167	894.962	18.58	0.94	0.00	0	7,420.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	914.12490		0.91412	880.65980	0.88066	914.125	18.64	0.95	0.00	0	114,600.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,049.57080		1.04957	1,015.11190	1.01511	1,049.571	19.05	0.96	0.00	0	70,530.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,157.21310		1.15721	1,122.21650	1.12222	1,157.213	19.37	0.97	0.00	0	2,415.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,206.39760		1.20640	1,171.21090	1.17121	1,206.398	19.52	0.98	0.00	0	500.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,216.25040		1.21625	1,181.02930	1.18103	1,216.250	19.55	0.98	0.00	0	40,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,235.97050		1.23597	1,200.68360	1.20068	1,235.971	19.61	0.98	0.00	0	300.00	

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	13.84	Put	1,245.83750	1.24584	1,210.51940	1.21052	1,245.838	19.63	0.98	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,305.26130	1.30526	1,269.64250	1.26964	1,305.261	19.93	0.98	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Call	2.53810	0.00254	2.98430	0.00298	2.538	20.45	0.01	0.00	0	30,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,404.53810	1.40454	1,368.78430	1.36878	1,404.538	20.45	0.99	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	1,503.99320	1.50399	1,468.13780	1.46814	1,503.993	20.98	0.99	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	1,653.41060	1.65341	1,617.44750	1.61745	1,653.411	21.76	0.99	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	0.78030	0.00078	0.90270	0.00090	0.780	23.23	0.00	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	0.55230	0.00055	0.63470	0.00063	0.552	24.18	0.00	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	0.46110	0.00046	0.52770	0.00053	0.461	24.70	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	0.28080	0.00028	0.31740	0.00032	0.281	26.27	0.00	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	0.26820	0.00027	0.30280	0.00030	0.268	26.43	0.00	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	0.23800	0.00024	0.26840	0.00027	0.238	26.85	0.00	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	0.21210	0.00021	0.24060	0.00024	0.212	27.27	0.00	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	0.17750	0.00018	0.20320	0.00020	0.178	27.95	0.00	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	0.16200	0.00016	0.18650	0.00019	0.162	28.32	0.00	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	0.15590	0.00016	0.17980	0.00018	0.156	28.48	0.00	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	0.11440	0.00011	0.13450	0.00013	0.114	29.84	0.00	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	0.07850	0.00008	0.09480	0.00009	0.078	31.79	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	0.06470	0.00006	0.07940	0.00008	0.065	32.94	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	0.06170	0.00006	0.07760	0.00008	0.062	33.05	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.04780	0.00005	0.06650	0.00007	0.048	33.05	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.04330	0.00004	0.06060	0.00006	0.043	33.05	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.02840	0.00003	0.04020	0.00004	0.028	33.05	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.01150	0.00001	0.01680	0.00002	0.011	33.05	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.00880	0.00001	0.01290	0.00001	0.009	33.05	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.00430	0.00000	0.00640	0.00001	0.004	33.05	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.00230	0.00000	0.00360	0.00000	0.002	33.05	0.00	0.00	0	7,028.00
\$ / R	On 20/06/2018	Any day expiry			12.60130	12.60130	12.63750	12.63750		15.30	0.00	0.00	0	5,947.00
\$ / R	On 29/06/2018	Any day expiry			12.61630	12.61630	12.65260	12.65260		15.25	0.00	0.00	0	3,981.00
\$ / R	On 29/06/2018	Any day expiry	12.22	Put	65.02560	0.06503	58.59560	0.05860	65.026	14.44	0.21	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	12.44	Put	136.93870	0.13694	125.30720	0.12531	136.939	14.91	0.36	0.00	0	109.00
\$ / R	On 29/06/2018	Any day expiry	12.45	Put	141.05630	0.14106	129.16180	0.12916	141.056	14.93	0.37	0.00	0	635.00
\$ / R	On 29/06/2018	Any day expiry	12.47	Put	149.51660	0.14952	137.09470	0.13709	149.517	14.97	0.38	0.00	0	158.00
\$ / R	On 29/06/2018	Any day expiry	12.52	Call	268.28790	0.26829	290.82980	0.29083	268.288	15.08	0.58	0.00	0	109.00
\$ / R	On 29/06/2018	Any day expiry	12.55	Call	252.67230	0.25267	274.40280	0.27440	252.672	15.14	0.56	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	12.56	Call	247.61690	0.24762	269.07450	0.26907	247.617	15.16	0.55	0.00	0	635.00
\$ / R	On 29/06/2018	Any day expiry	12.62	Call	219.31830	0.21932	238.65800	0.23866	219.318	15.33	0.51	0.00	0	158.00
\$ / R	On 29/06/2018	Any day expiry	12.85	Call	137.29780	0.13730	150.15550	0.15016	137.298	16.20	0.36	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,200.51460	1.20051	1,166.20230	1.16620	1,200.515	19.46	0.94	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	0.71550	0.00072	0.66770	0.00067	0.715	26.28	0.00	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	0.82980	0.00083	0.78480	0.00078	0.830	30.01	0.00	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.62130	12.62130	12.65770	12.65770		15.04	0.00	0.00	0	100.00
\$ / R	On 02/07/2018	Any day expiry	11.80	Put	13.85460	0.01385	13.66710	0.01367	13.855	14.44	0.06	0.00	0	2,000.00
\$ / R	On 02/07/2018	Any day expiry	12.50	Put	168.09040	0.16809	154.86530	0.15487	168.090	14.84	0.41	0.00	0	2,000.00

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\$ / R	On 02/07/2018	Any day expiry	13.12	Call	84.58750	0.08459	92.75510	0.09276	84.588	16.96	0.23	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry			12.62790	12.62790	12.66440	12.66440		15.22	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	44.76020	0.04476	40.58850	0.04059	44.760	14.01	0.15	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	37.68420	0.03768	41.56470	0.04156	37.684	18.42	0.11	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	29.04800	0.02905	32.12040	0.03212	29.048	18.80	0.09	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.65120	12.65120	12.68800	12.68800		15.03	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.65790	12.65790	12.69470	12.69470		14.94	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	1,806.66610	1.80667	1,771.67350	1.77167	1,806.666	19.04	0.96	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	2.32650	0.00233	2.39600	0.00240	2.327	23.44	0.01	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.65950	12.65950	12.69640	12.69640		14.95	0.00	0.00	0	70.00
\$ / R	On 27/07/2018	Any day expiry			12.66290	12.66290	12.69980	12.69980		14.97	0.00	0.00	0	1,345.00
\$ / R	On 31/07/2018	Any day expiry			12.66950	12.66950	12.70650	12.70650		14.89	0.00	0.00	0	2,515.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,191.96230	1.19196	1,160.09950	1.16010	1,191.962	18.07	0.87	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	3.21330	0.00321	3.44260	0.00344	3.213	22.18	0.01	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	2.40740	0.00241	2.32970	0.00233	2.407	24.05	0.01	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.68110	12.68110	12.71810	12.71810		14.99	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	162.82750	0.16283	152.76800	0.15277	162.828	14.33	0.31	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,246.13690	1.24614	1,214.35700	1.21436	1,246.137	18.08	0.86	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	2.93980	0.00294	3.02170	0.00302	2.940	22.55	0.01	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.69110	12.69110	12.72800	12.72800		14.94	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.72090	12.72090	12.75790	12.75790		14.92	0.00	0.00	0	3,479.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,192.73220	1.19273	1,162.50690	1.16251	1,192.732	17.54	0.81	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	6.71190	0.00671	7.54020	0.00754	6.712	20.67	0.01	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	3.00860	0.00301	3.47630	0.00348	3.009	20.90	0.01	0.00	0	500.00
\$ / R	On 03/09/2018	Any day expiry			12.47770	12.47770	12.47770	12.47770			0.00	0.00	0	177.00
\$ / R	On 17/09/2018	Foreign Exchange Future			12.74880	12.74880	12.78590	12.78590		14.95	0.00	27,499,161.60	2,157	86,781.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	30.88760	0.03089	28.65030	0.02865	30.888	13.40	0.07	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	31.95770	0.03196	29.64040	0.02964	31.958	13.34	0.07	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	42.50890	0.04251	39.60710	0.03961	42.509	13.43	0.09	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	63.15110	0.06315	59.16280	0.05916	63.151	13.57	0.13	0.00	0	93,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	80.55760	0.08056	75.72480	0.07572	80.558	13.66	0.16	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	90.46530	0.09047	85.17310	0.08517	90.465	13.71	0.17	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	112.85230	0.11285	106.57410	0.10657	112.852	13.80	0.20	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Put	187.56490	0.18756	177.52740	0.17753	187.565	14.14	0.29	0.00	0	40,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	686.36490	0.68636	713.42740	0.71343	686.365	14.14	0.71	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	205.89060	0.20589	195.15380	0.19515	205.891	14.22	0.31	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	237.40750	0.23741	225.52800	0.22553	237.408	14.35	0.34	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.40	Put	245.70950	0.24571	233.54040	0.23354	245.710	14.38	0.35	0.00	0	250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	538.54500	0.53855	562.01950	0.56202	538.545	14.54	0.61	0.00	0	4,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	289.74500	0.28974	276.11950	0.27612	289.745	14.54	0.39	0.00	0	34,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.58	Put	327.97360	0.32797	313.17400	0.31317	327.974	14.67	0.42	0.00	0	8,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	342.98530	0.34299	327.74750	0.32775	342.985	14.72	0.43	0.00	0	13,231.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	363.56970	0.36357	347.74500	0.34775	363.570	14.78	0.45	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	408.30100	0.40830	427.46420	0.42746	408.301	14.99	0.51	0.00	0	5,200.00

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	On 17/09/2018	Foreign Exchange Future	12.80	Call	396.12220	0.39612	414.29330	0.41429	396.122	15.06	0.50	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	477.76780	0.47777	458.12640	0.45813	477.768	15.17	0.52	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	323.23680	0.32324	338.65110	0.33865	323.237	15.52	0.43	0.00	0	30,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	263.41090	0.26341	276.35450	0.27635	263.411	15.98	0.36	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	250.26600	0.25027	262.63830	0.26264	250.266	16.09	0.35	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	751.46600	0.75147	726.73830	0.72674	751.466	16.09	0.65	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	237.78240	0.23778	249.60560	0.24961	237.782	16.21	0.33	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	193.63300	0.19363	203.61180	0.20361	193.633	16.65	0.28	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	165.96430	0.16596	174.67030	0.17467	165.964	16.98	0.25	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	11.63760	0.01164	12.60570	0.01261	11.638	20.02	0.02	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	10.46540	0.01047	11.32220	0.01132	10.465	20.02	0.02	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	8.98000	0.00898	9.69650	0.00970	8.980	20.03	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	7.11600	0.00712	7.65770	0.00766	7.116	20.03	0.01	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.76670	12.76670	12.80410	12.80410		14.96	0.00	0.00	0	2,695.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,195.73260	1.19573	1,166.33480	1.16633	1,195.733	17.23	0.77	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	9.25190	0.00925	11.90290	0.01190	9.252	19.54	0.02	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	3.75750	0.00376	5.44330	0.00544	3.758	19.42	0.01	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.81080	12.81080	12.84860	12.84860		14.99	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.81730	12.81730	12.85520	12.85520		14.96	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.82060	12.82060	12.85850	12.85850		14.98	0.00	0.00	0	3,113.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,199.63050	1.19963	1,170.88920	1.17089	1,199.631	16.94	0.73	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	27.41930	0.02742	29.55660	0.02956	27.419	21.23	0.04	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	16.27810	0.01628	18.20270	0.01820	16.278	21.52	0.03	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.82880	12.82880	12.86670	12.86670		15.04	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	127.11750	0.12712	121.43830	0.12144	127.118	13.71	0.19	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,248.93560	1.24894	1,220.01830	1.22002	1,248.936	17.01	0.74	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	22.50600	0.02251	25.26620	0.02527	22.506	21.47	0.03	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.84180	12.84180	12.87990	12.87990		15.02	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			12.84670	12.84670	12.88490	12.88490		15.04	0.00	0.00	0	0.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	20.39340	0.02039	20.14890	0.02015	20.393	14.55	0.04	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	86.71390	0.08671	82.94630	0.08295	86.714	13.51	0.14	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	391.21150	0.39121	406.40990	0.40641	391.212	15.74	0.42	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			12.86960	12.86960	12.90800	12.90800		15.01	0.00	0.00	0	2,812.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,203.01200	1.20301	1,174.78700	1.17479	1,203.012	16.74	0.70	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	40.21790	0.04022	41.56590	0.04157	40.218	21.51	0.05	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	22.56130	0.02256	23.93710	0.02394	22.561	21.51	0.03	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			12.88740	12.88740	12.92590	12.92590		15.06	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,087.27480	1.08727	1,060.44180	1.06044	1,087.275	16.41	0.66	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	77.87830	0.07788	80.35090	0.08035	77.878	19.53	0.10	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			12.89230	12.89230	12.93080	12.93080		15.07	0.00	24,972,385.10	1,937	25,881.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	95.78430	0.09578	92.50010	0.09250	95.784	13.48	0.14	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	117.52140	0.11752	113.07800	0.11308	117.521	13.58	0.16	0.00	0	232,078.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	311.80600	0.31181	300.00100	0.30000	311.806	14.26	0.33	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	364.94520	0.36495	351.64790	0.35165	364.945	14.44	0.37	0.00	0	10,100.00

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 14/12/2018	Foreign Exchange Future	12.50	Call	757.24520	0.75725		782.44790	0.78245	757.245	14.44	0.63	0.00	0	232,078.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	427.72390	0.42772		412.79220	0.41279	427.724	14.65	0.40	0.00	0	39,589.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	527.50420	0.52750		546.11130	0.54611	527.504	15.25	0.49	0.00	0	6,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	456.56020	0.45656		472.84500	0.47285	456.560	15.61	0.44	0.00	0	7,100.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	440.37780	0.44038		456.10950	0.45611	440.378	15.69	0.43	0.00	0	10,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	367.89640	0.36790		381.03780	0.38104	367.896	16.14	0.37	0.00	0	232,078.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	297.60550	0.29761		308.08960	0.30809	297.605	16.68	0.31	0.00	0	2,764.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	268.14880	0.26815		277.53080	0.27753	268.149	16.96	0.28	0.00	0	39,589.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	259.06910	0.25907		268.10630	0.26811	259.069	17.05	0.28	0.00	0	1,500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	127.04960	0.12705		131.69900	0.13170	127.050	18.50	0.15	0.00	0	1,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	70.04000	0.07004		72.15540	0.07216	70.040	20.00	0.09	0.00	0	2,000.00	
\$ / R	On 31/12/2018	Any day expiry			12.91990	12.91990		12.95850	12.95850		15.00	0.00	0.00	0	1,580.00	
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,206.13370	1.20613		1,178.36020	1.17836	1,206.134	16.57	0.68	0.00	0	1,000.00	
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	49.79790	0.04980		53.15430	0.05315	49.798	21.34	0.06	0.00	0	500.00	
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	28.61840	0.02862		30.76280	0.03076	28.618	21.34	0.04	0.00	0	500.00	
\$ / R	On 31/01/2019	Any day expiry			12.97030	12.97030		13.00890	13.00890		15.04	0.00	0.00	0	1,225.00	
\$ / R	On 13/02/2019	Any day expiry			12.99140	12.99140		13.03010	13.03010		15.08	0.00	0.00	0	70.00	
\$ / R	On 28/02/2019	Any day expiry			13.01580	13.01580		13.05450	13.05450		15.07	0.00	0.00	0	1,225.00	
\$ / R	On 18/03/2019	Foreign Exchange Future			13.04520	13.04520		13.08430	13.08430		15.11	0.00	0.00	0	4,948.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	9.80270	0.00980		8.37130	0.00837	9.803	12.73	0.02	0.00	0	1,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	159.06260	0.15906		154.67850	0.15468	159.063	13.55	0.18	0.00	0	1,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	12.06	Put	246.93200	0.24693		240.76400	0.24076	246.932	13.83	0.24	0.00	0	4,145.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	12.76	Put	541.78030	0.54178		526.81590	0.52682	541.780	14.67	0.41	0.00	0	250.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.45	Call	557.54770	0.55755		574.09290	0.57409	557.548	15.72	0.44	0.00	0	4,145.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	317.32850	0.31733		326.42460	0.32642	317.328	17.32	0.28	0.00	0	1,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Call	213.41020	0.21341		219.15560	0.21916	213.410	18.19	0.20	0.00	0	1,000.00	
\$ / R	On 27/03/2019	Any day expiry			13.05990	13.05990		13.09910	13.09910		15.11	0.00	0.00	0	4,414.00	
\$ / R	On 30/04/2019	Any day expiry			13.11540	13.11540		13.15530	13.15530		15.13	0.00	0.00	0	1,225.00	
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	690.65010	0.69065		673.11200	0.67311	690.650	14.98	0.45	0.00	0	2,500.00	
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	623.44950	0.62345		640.73680	0.64074	623.449	15.69	0.46	0.00	0	2,500.00	
\$ / R	On 14/06/2019	Foreign Exchange Future			13.18700	13.18700		13.22680	13.22680		15.27	0.00	0.00	0	3,087.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	18.66550	0.01867		13.67810	0.01368	18.665	11.32	0.03	0.00	0	1,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	364.98460	0.36498		357.35330	0.35735	364.985	14.12	0.29	0.00	0	1,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	427.68880	0.42769		438.09130	0.43809	427.689	17.18	0.31	0.00	0	1,000.00	
\$ / R	On 13/12/2019	Foreign Exchange Future			13.45120	13.45120		13.49050	13.49050		15.84	0.00	0.00	0	0.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	115.98030	0.11598		116.02180	0.11602	115.980	20.91	0.08	0.00	0	2,000.00	
\$ / R	On 12/06/2020	Foreign Exchange Future			13.72400	13.72400		13.76410	13.76410		16.13	0.00	0.00	0	0.00	
\$ / R	On 28/07/2020	Any day expiry			13.82640	13.82640		13.86360	13.86360		16.33	0.00	0.00	0	84,000.00	
\$ / R	On 14/09/2020	Foreign Exchange Future			13.93330	13.93330		13.96740	13.96740		16.47	0.00	0.00	0	0.00	
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			12.59800	12.59800		12.63420	12.63420		15.21	0.00	163,774.00	13	419.00	
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			12.74880	12.74880		12.78590	12.78590		14.95	0.00	0.00	0	47.00	
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			12.89230	12.89230		12.93080	12.93080		15.07	0.00	0.00	0	10.00	
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			13.18700	13.18700		13.22680	13.22680		15.27	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 18/06/2018	Foreign Exchange Future			16.73620		16.73620		16.78170	16.78170		15.10	0.00	11,732,076.20	701	436,751.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	800.81040		0.80081		764.20260	0.76420	800.810	16.47	0.88	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	0.45060		0.00045		0.47900	0.00048	0.451	28.84	0.00	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future			17.01250		17.01250		17.06030	17.06030		14.85	0.00	0.00	0	18,594.00
£ / R	On 14/12/2018	Foreign Exchange Future			17.27960		17.27960		17.32920	17.32920		15.09	0.00	0.00	0	7,517.00
£ / R	On 18/03/2019	Foreign Exchange Future			17.56900		17.56900		17.62150	17.62150		15.39	0.00	0.00	0	4,932.00
£ / R	On 14/06/2019	Foreign Exchange Future			17.83670		17.83670		17.89320	17.89320		15.60	0.00	0.00	0	5,465.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.11582		0.11582		0.11619	0.11619		20.92	0.00	0.00	0	8,296.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.11798		0.11798		0.11836	0.11836		16.78	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.12013		0.12013		0.12049	0.12049		14.83	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12472		0.12472		0.12518	0.12518		13.45	0.00	0.00	0	0.00
€ / R	On 18/06/2018	Foreign Exchange Future			14.64540		14.64540		14.62650	14.62650		13.92	0.00	90,493,926.60	6,179	112,443.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	2.75890		0.00276		3.48950	0.00349	2.759	16.41	0.01	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	5.37300		0.00537		6.34830	0.00635	5.373	14.63	0.03	0.00	0	50,948.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	12.36700		0.01237		14.08040	0.01408	12.367	13.60	0.06	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	47.68960		0.04769		53.54250	0.05354	47.690	13.73	0.19	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.30	Call	403.89580		0.40390		391.89370	0.39189	403.896	13.76	0.78	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.40	Call	330.80210		0.33080		321.08320	0.32108	330.802	13.80	0.71	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	73.19740		0.07320		73.04270	0.07304	73.197	15.06	0.25	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	640.46900		0.64047		659.97270	0.65997	640.469	15.87	0.86	0.00	0	50,948.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.63	Call	12.12330		0.01212		12.58840	0.01259	12.123	17.23	0.05	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.00	Call	4.44570		0.00445		4.64380	0.00464	4.446	18.64	0.02	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,796.23510		1.79624		1,815.25320	1.81525	1,796.235	20.57	0.99	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	0.13300		0.00013		0.11950	0.00012	0.133	31.51	0.00	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	0.00170		0.00000		0.00130	0.00000	0.002	33.96	0.00	0.00	0	50,948.00
€ / R	On 16/07/2018	Any day expiry			14.73420		14.73420		14.71460	14.71460		13.96	0.00	0.00	0	34.00
€ / R	On 17/09/2018	Foreign Exchange Future			14.92770		14.92770		14.90920	14.90920		14.07	0.00	597,108.00	40	60,742.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	29.25900		0.02926		27.87030	0.02787	29.259	12.34	0.06	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	164.98770		0.16499		168.35420	0.16835	164.988	13.14	0.25	0.00	0	86,688.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	1,113.38000		1.11338		1,126.12510	1.12613	1,113.380	15.71	0.74	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	76.70210		0.07670		74.11330	0.07411	76.702	17.04	0.12	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	8.06920		0.00807		6.98640	0.00699	8.069	21.67	0.01	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.20550		15.20550		15.18650	15.18650		14.19	0.00	0.00	0	8,375.00
€ / R	On 18/03/2019	Foreign Exchange Future			15.51060		15.51060		15.49580	15.49580		14.17	0.00	0.00	0	4,808.00
€ / R	On 14/06/2019	Foreign Exchange Future			15.78900		15.78900		15.77540	15.77540		14.32	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.68000		94.68000		94.68000	94.68000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.67000		91.67000		91.66000	91.66000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			90.38000		90.38000		90.37000	90.37000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			92.51000		92.51000		92.51000	92.51000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			96.25000		96.25000		96.28000	96.28000			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 15/03/2027	Interest Rate Swap			94.78000		94.78000		94.82000	94.82000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			96.82000		96.82000		96.87000	96.87000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			100.52000		100.52000		100.58000	100.58000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			100.86000		100.86000		100.92000	100.92000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			96.07000		96.07000		96.13000	96.13000			0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap			101.52000		101.52000		101.58000	101.58000			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.91000		99.91000		99.91000	99.91000			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			100.04000		100.04000		100.04000	100.04000			0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap			100.50000		100.50000		100.50000	100.50000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap			99.52000		99.52000		99.51000	99.51000			0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap			100.21000		100.21000		100.20000	100.20000			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.59000		98.59000		98.59000	98.59000			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.51000		98.51000		98.51000	98.51000			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.88000		98.88000		98.88000	98.88000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.26000		99.26000		99.25000	99.25000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.67000		99.67000		99.65000	99.65000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			100.07000		100.07000		100.04000	100.04000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap			101.02000		101.02000		100.98000	100.98000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap			98.77000		98.77000		98.72000	98.72000			0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap			100.65000		100.65000		100.59000	100.59000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			96.21000		96.21000		96.14000	96.14000			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			95.40000		95.40000		95.33000	95.33000			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			94.57000		94.57000		94.50000	94.50000			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			94.72000		94.72000		94.66000	94.66000			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.90000		96.90000		96.84000	96.84000			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap			97.01000		97.01000		96.96000	96.96000			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap			98.19000		98.19000		98.15000	98.15000			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap			100.38000		100.38000		100.36000	100.36000			0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap			101.63000		101.63000		101.61000	101.61000			0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap			96.72000		96.72000		96.71000	96.71000			0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap			101.03000		101.03000		101.02000	101.02000			0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future			589.04800		589.04800		589.34600	589.34600			0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future			599.58900		599.58900		599.89800	599.89800			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future			611.22300		611.22300		611.53500	611.53500			0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future			687.65200		687.65200		687.96700	687.96700			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future			699.95800		699.95800		700.28500	700.28500			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			713.53900		713.53900		713.86900	713.86900			0.00	0.00	0	0.00
ALBI	On 02/08/2018	Index Future			626.41800		626.41800		626.83500	626.83500			0.00	0.00	0	878.00

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 01/11/2018	Index Future	637.62800		637.62800		638.05900	638.05900			0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future	650.00000		650.00000		650.43600	650.43600			0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.51710		9.51710		9.50330	9.50330		12.41	0.00	4,777,584.20	502	15,640.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.63660		9.63660		9.62360	9.62360		12.29	0.00	0.00	0	800.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.75230		9.75230		9.74060	9.74060		12.45	0.00	0.00	0	11,412.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	9.99440		9.99440		9.98530	9.98530		13.13	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.78650		9.78650		9.71160	9.71160		13.83	0.00	0.00	0	2,080.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	10.05080		10.05080		9.97840	9.97840		13.59	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	12.74790		12.74790		12.71720	12.71720		13.57	0.00	0.00	0	1,215.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.00660		13.00660		12.97650	12.97650		13.26	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future	13.26330		13.26330		13.23260	13.23260		13.59	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	13.80170		13.80170		13.77610	13.77610		14.01	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.96300		1.96300		1.96640	1.96640		13.37	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.97840		1.97840		1.98190	1.98190		13.57	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	1.99370		1.99370		1.99750	1.99750		13.57	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.02460		2.02460		2.02940	2.02940		14.08	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	1.96950		1.96950		1.96620	1.96620		13.43	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.00760		2.00760		2.00440	2.00440		13.40	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.04580		2.04580		2.04200	2.04200		13.76	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.18950		2.18950		2.18570	2.18570		15.19	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	10.64143		79.58321		10.63455	79.62538			0.00	0.00	0	9,466.00
ES33	On 01/11/2018	Bond Future	10.74781		77.21882		10.74056	77.26250			0.00	0.00	0	0.00
ES33	On 07/02/2019	Bond Future	10.86913		78.71666		10.86172	78.76047			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 02/08/2018	Bond Future	10.84457		82.53454		10.83760	82.58361			0.00	0.00	0	7,957.00

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 01/11/2018	Bond Future		10.94722	79.75147		10.93990	79.80215			0.00	0.00	0	0.00
ES42	On 07/02/2019	Bond Future		11.06028	81.29812		11.05279	81.34906			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		622.42100	622.42100		622.83600	622.83600			0.00	0.00	0	472.00
GOVI	On 01/11/2018	GOVI		633.55900	633.55900		633.98900	633.98900			0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI		645.85200	645.85200		646.28600	646.28600			0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future		1.60620	1.60620		1.61120	1.61120		14.96	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.62830	1.62830		1.63340	1.63340		15.28	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.64920	1.64920		1.65430	1.65430		15.04	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.74170	1.74170		1.74670	1.74670		15.71	0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future		134.12750	134.12750		133.67143	133.67143			0.00	0.00	0	864.00
I2025	On 01/11/2018	Bond Future		136.55244	136.55244		136.08923	136.08923			0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future		137.81706	137.81706		137.34358	137.34358			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 02/08/2018	Bond Future		102.38556	102.38556		102.08906	102.08906			0.00	0.00	0	1,370.00
I2029	On 01/11/2018	Bond Future		103.18717	103.18717		102.88606	102.88606			0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future		105.21089	105.21089		104.90300	104.90300			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 02/08/2018	Bond Future		106.53222	106.53222		106.53130	106.53130			0.00	159,798,330.00	1,500	7,651.00
I2033	On 01/11/2018	Bond Future		107.33738	107.33738		107.33725	107.33725			0.00	0.00	0	0.00
I2033	On 07/02/2019	Bond Future		109.44246	109.44246		109.44141	109.44141			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 02/08/2018	Bond Future		127.74729	127.74729		127.74550	127.74550			0.00	0.00	0	8,997.00
I2038	On 01/11/2018	Bond Future		130.05673	130.05673		130.05594	130.05594			0.00	0.00	0	0.00
I2038	On 07/02/2019	Bond Future		131.01741	131.01741		131.01543	131.01543			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 02/08/2018	Bond Future		120.81253	120.81253		120.57426	120.57426			0.00	0.00	0	10,876.00
I2046	On 01/11/2018	Bond Future		121.34765	121.34765		121.10590	121.10590			0.00	0.00	0	0.00
I2046	On 07/02/2019	Bond Future		123.72742	123.72742		123.48002	123.48002			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 02/08/2018	Bond Future		126.11616	126.11616		125.83939	125.83939			0.00	0.00	0	9,567.00
I2050	On 01/11/2018	Bond Future		128.39627	128.39627		128.11564	128.11564			0.00	0.00	0	0.00
I2050	On 07/02/2019	Bond Future		129.14296	129.14296		128.85562	128.85562			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 02/08/2018	Index Future		257.68300	257.68300		257.37600	257.37600			0.00	0.00	0	861.00

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 01/11/2018	Index Future			262.34300		262.34300		262.03200	262.03200			0.00	0.00	0	241.00
IGOV	On 07/02/2019	Index Future			267.48800		267.48800		267.17000	267.17000			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			0.12380		0.12380		0.12410	0.12410			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future			0.12340		0.12340		0.12350	0.12350			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future			0.12240		0.12240		0.12300	0.12300			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.12010		0.12010		0.11980	0.11980			0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.53790		1.53790		1.52900	1.52900		14.27	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.56200		1.56200		1.55300	1.55300		13.67	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future			1.58550		1.58550		1.57640	1.57640		14.07	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.63280		1.63280		1.62410	1.62410		14.11	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			8.79310		8.79310		8.73750	8.73750		13.51	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			8.89950		8.89950		8.84410	8.84410		13.27	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			9.00280		9.00280		8.94850	8.94850		13.48	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.50100		9.50100		9.44360	9.44360		14.48	0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.26220		1.26220		1.26200	1.26200			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.27070		1.27070		1.27090	1.27090			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.27880		1.27880		1.27810	1.27810			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.33470		1.33470		1.33560	1.33560			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.32850		1.32850		1.32830	1.32830			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.33440		1.33440		1.33430	1.33430			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.16250		1.16250		1.15770	1.15770			0.00	0.00	0	280.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.17090		1.17090		1.16610	1.16610			0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.63380		8.63380	0.11545	8.60630	8.60630		15.57	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.79	Call	589.25170		0.05893	0.11545	532.70100	0.05327	589.252	15.31	0.31	0.00	0	50,000.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	2,895.62490		0.28956	0.11545	3,131.16640	0.31312	2,895.625	15.12	0.80	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.47630		8.47630	0.11545	8.44880	8.44880		15.97	0.00	0.00	0	283.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future	8.17	Put	1,905.42730		0.19054	0.11545	2,006.57840	0.20066	1,905.427	17.60	0.33	0.00	0	50,000.00
R186	On 02/08/2018	Bond Future			8.57009		112.69186		8.56179	112.74435		7.27	0.00	6,648,819.74	59	102,818.00
R186	On 02/08/2018	Bond Future	7.50	Call	11.86000		0.01186		13.23000	0.01323	11.860	6.34	0.01	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.25	Call	540.97000		0.54097		564.01000	0.56401	540.970	6.95	0.27	0.00	0	3,020.00

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	8.50	Put	1,587.60000		1.58760	1,569.57000	1.56957		1,587.600	7.18	0.55	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future			8.62837		114.70835	8.61952	114.76284			7.34	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	605.79000		0.60579	622.35000	0.62235	605.790	6.80	6.80	0.21	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	1,665.65000		1.66565	1,696.12000	1.69612	1,665.650	7.17	7.17	0.43	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,058.45000		1.05845	1,049.28000	1.04928	1,058.450	7.75	7.75	0.29	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			8.69469		111.62835	8.68557	111.68284			7.78	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R197	On 02/08/2018	Bond Future			302.84553		302.84553	302.48552	302.48552				0.00	0.00	0	2,388.00
R197	On 01/11/2018	Bond Future			308.32110		308.32110	307.95694	307.95694				0.00	0.00	0	0.00
R197	On 07/02/2019	Bond Future			307.01146		307.01146	306.63747	306.63747				0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R202	On 02/08/2018	Bond Future			241.19800		241.19800	241.19540	241.19540				0.00	0.00	0	21,940.00
R202	On 01/11/2018	Bond Future			245.55916		245.55916	245.55830	245.55830				0.00	0.00	0	0.00
R202	On 07/02/2019	Bond Future			246.46771		246.46771	246.46484	246.46484				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			7.96058		102.56792	7.94632	102.62140			4.16	0.00	1,743,654.64	17	33,849.00
R2023	On 01/11/2018	Bond Future			8.01183		100.47715	7.99634	100.53247			4.19	0.00	0.00	0	0.00
R2023	On 07/02/2019	Bond Future			8.07421		102.42628	8.05775	102.48178			4.12	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			8.98860		93.15857	8.98556	93.17905			9.77	0.00	0.00	0	41,311.00
R2030	On 02/08/2018	Bond Future	8.51	Call	360.48000		0.36048	371.88000	0.37188	360.480	9.16	9.16	0.19	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	1,256.40000		1.25640	1,277.31000	1.27731	1,256.400	9.66	9.66	0.45	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	453.87000		0.45387	458.67000	0.45867	453.870	10.50	10.50	0.20	0.00	0	7,850.00
R2030	On 01/11/2018	Bond Future			9.04597		94.82539	9.04269	94.84711			9.95	0.00	0.00	0	0.00
R2030	On 07/02/2019	Bond Future			9.11102		92.65539	9.10774	92.67668			10.60	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			9.16172		95.86756	9.15857	95.89062			10.49	0.00	0.00	0	32,591.00
R2032	On 01/11/2018	Bond Future			9.22270		93.42798	9.21933	93.45227			11.13	0.00	0.00	0	0.00
R2032	On 07/02/2019	Bond Future			9.29069		95.24020	9.28731	95.26415			11.38	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			9.27547		100.49121	9.26203	100.60113			11.39	0.00	0.00	0	66,917.00
R2035	On 01/11/2018	Bond Future			9.33627		97.79334	9.32230	97.90604			12.12	0.00	0.00	0	0.00
R2035	On 07/02/2019	Bond Future			9.40515		99.69029	9.39079	99.80435			12.36	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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2037	On 02/08/2018	Bond Future			9.35796		92.68129		9.34979	92.74844		12.54	0.00	0.00	0	55,631.00
R2037	On 01/11/2018	Bond Future			9.41462		94.33957		9.40610	94.40876		12.76	0.00	0.00	0	0.00
R2037	On 07/02/2019	Bond Future			9.47827		91.90950		9.46956	91.97926		13.64	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			6.49316		101.54330		6.47638	101.54950		0.24	0.00	5,280,251.60	52	10,173.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 02/08/2018	Bond Future			9.43286		96.21219		9.42468	96.28462		13.18	0.00	0.00	0	22,514.00
R2040	On 01/11/2018	Bond Future			9.48940		97.93366		9.48088	98.00823		13.42	0.00	0.00	0	0.00
R2040	On 01/11/2018	Bond Future	8.50	Call	516.90000		0.51690		532.63000	0.53263	516.900	12.23	0.14	0.00	0	5,900.00
R2040	On 01/11/2018	Bond Future	9.10	Call	1,887.04000		1.88704		1,923.49000	1.92349	1,887.040	12.94	0.35	0.00	0	5,900.00
R2040	On 07/02/2019	Bond Future			9.55283		95.32277		9.54413	95.39792		14.36	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			9.47665		93.21949		9.46842	93.29360		13.92	0.00	0.00	0	34,441.00
R2044	On 01/11/2018	Bond Future			9.53156		94.88740		9.52300	94.96367		14.18	0.00	0.00	0	0.00
R2044	On 07/02/2019	Bond Future			9.59304		92.34274		9.58430	92.41966		15.17	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			9.44729		96.89377		9.43884	96.97242		13.84	0.00	0.00	0	99,820.00
R2048	On 01/11/2018	Bond Future			9.50282		94.19481		9.49403	94.27575		14.76	0.00	0.00	0	0.00
R2048	On 07/02/2019	Bond Future			9.56524		96.02199		9.55626	96.10366		15.07	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			7.39417		100.25272		7.36727	100.28876		1.05	0.00	0.00	0	20,979.00
R207	On 01/11/2018	Bond Future			7.41416		102.04657		7.38062	102.08415		0.97	0.00	0.00	0	0.00
R207	On 07/02/2019	Bond Future			7.44522		100.38113		7.40253	100.41853		0.88	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			7.63814		100.27287		7.61259	100.33236		2.13	0.00	0.00	0	29,508.00
R208	On 01/11/2018	Bond Future			7.68279		98.66763		7.65392	98.72906		2.15	0.00	0.00	0	0.00
R208	On 07/02/2019	Bond Future			7.74000		100.58159		7.70763	100.64334		2.04	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

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
R209	On 02/08/2018	Bond Future			9.27731		76.14240		9.26886	76.20081		12.63	0.00	23,147,289.60	304	76,685.00
R209	On 02/08/2018	Bond Future	8.46	Call	86.63000		0.08663		93.38000	0.09338	86.630	11.28	0.06	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	101.42000		0.10142		109.00000	0.10900	101.420	11.32	0.07	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	3,631.34000		3.63134	3,594.09000	3,594.09000	3,594.09000	3,631.340	11.87	0.79	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	687.62000		0.68762	715.20000	0.71520	0.71520	687.620	12.08	0.29	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	1,836.97000		1.83697	1,818.15000	1.81815	1,836.970	1,836.970	12.48	0.54	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	1,157.19000		1.15719	1,146.86000	1.14686	1,157.190	1,157.190	12.87	0.39	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	3,259.53000		3.25953	3,313.55000	3.31355	3,259.530	3,259.530	13.31	0.74	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	168.94000		0.16894	169.57000	0.16957	168.940	168.940	14.35	0.08	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	18.40000		0.01840	18.81000	0.01881	18.400	18.400	14.52	0.01	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.33149		74.35711		9.32269	74.41728		13.48	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	10.00	Put	1,075.21000		1.07521	1,067.60000	1.06760	1,075.210	1,075.210	14.50	0.25	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.39139		75.79942		9.38241	75.86009		13.85	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			189.57414		189.57414		189.41025	189.41025			0.00	0.00	0	2,159.00
R210	On 01/11/2018	Bond Future			190.50146		190.50146		190.33603	190.33603			0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future			194.23752		194.23752		194.06725	194.06725			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 02/08/2018	Bond Future			154.84352		154.84352		154.90103	154.90103			0.00	0.00	0	4,575.00
R212	On 01/11/2018	Bond Future			157.64299		157.64299		157.70276	157.70276			0.00	0.00	0	0.00
R212	On 07/02/2019	Bond Future			158.58098		158.58098		158.64052	158.64052			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 02/08/2018	Bond Future			9.06910		87.70508		9.06583	87.72673		10.30	0.00	0.00	0	30,574.00
R213	On 01/11/2018	Bond Future			9.12840		85.72825		9.12490	85.75107		10.95	0.00	0.00	0	0.00
R213	On 07/02/2019	Bond Future			9.19588		87.39128		9.19237	87.41377		11.21	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			9.42198		75.68915		9.41353	75.75039		13.51	0.00	19,906,246.45	263	31,072.00
R214	On 01/11/2018	Bond Future			9.47714		73.75055		9.46835	73.81362		14.40	0.00	0.00	0	0.00
R214	On 07/02/2019	Bond Future			9.53912		75.18121		9.53015	75.24483		14.80	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

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/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	9.39930		9.39930		9.38080	9.38080		12.93	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	9.53110		9.53110		9.51310	9.51310		12.77	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	9.65860		9.65860		9.64130	9.64130		12.84	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.21770		10.21770		10.19840	10.19840		13.60	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	2.79770		2.79770		2.74650	2.74650		21.58	0.00	0.00	0	3,940.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.73340		2.73340		2.68000	2.68000		18.84	0.00	6,833,500.00	2,500	2,500.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.66740		2.66740		2.61640	2.61640		17.92	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.62000		2.62000		2.57050	2.57050		16.24	0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.21150		1.21150		1.21240	1.21240			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.18340		1.18340		1.18300	1.18300			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.15510		1.15510		1.15420	1.15420			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.08850		1.08850		1.08810	1.08810			0.00	0.00	0	0.00
Total for Derivatives :												1,227,231,775.73	83,190	6 909 354.00
Grand Total:												1,227,231,775.73	83,190	6 909 354.00