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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 03/05/2018

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 04/05/2018	Any day expiry	12.72060	12.72060		12.70740	12.70740		17.07	0.00	0.00	0	0.00
\$ / R	On 04/05/2018	Any day expiry	12.25	Call	470.73770	0.47074	458.21160	0.45821	470.738	25.91	1.00	0	20,000.00
\$ / R	On 04/05/2018	Any day expiry	12.40	Call	321.51390	0.32151	311.53720	0.31154	321.514	22.96	0.98	0	35,311.00
\$ / R	On 07/05/2018	Any day expiry			12.72060	12.72060	12.71060	12.71060		13.56	0.00	0	46,000.00
\$ / R	On 07/05/2018	Any day expiry	12.00	Call	720.70520	0.72071	711.11270	0.71111	720.705	18.79	1.00	0	100,000.00
\$ / R	On 07/05/2018	Any day expiry	12.10	Call	620.83030	0.62083	612.03950	0.61204	620.830	17.60	1.00	0	100,000.00
\$ / R	On 09/05/2018	Any day expiry			12.71910	12.71910	12.71410	12.71410		14.44	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	106.86920	0.10687	120.17410	0.12017	106.869	14.75	0.53	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	1,141.13000	1.14113	1,146.44200	1.14644	1,141.130	23.27	1.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	0.06100	0.00006	0.06210	0.00006	0.061	46.65	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			12.72240	12.72240	12.71750	12.71750		14.64	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			12.72740	12.72740	12.72260	12.72260		14.12	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	136.21240	0.13621	145.46730	0.14547	136.212	14.12	0.52	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	1,772.75300	1.77275	1,777.56530	1.77757	1,772.753	24.23	1.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	0.07390	0.00007	0.09620	0.00010	0.074	36.10	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			12.72910	12.72910	12.72430	12.72430		14.16	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	10.90	Put	0.03310	0.00003	0.00000	0.00000	0.033	24.58	0.00	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	11.70	Put	0.39350	0.00039	0.53550	0.00054	0.394	17.17	0.00	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	12.20	Call	538.09220	0.53809	535.43180	0.53543	538.092	15.13	0.94	0.00	0	1,000.00
\$ / R	On 18/05/2018	Any day expiry			12.73420	12.73420	12.72940	12.72940		14.28	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry	12.00	Put	3.36200	0.00336	3.68850	0.00369	3.362	14.82	0.02	0.00	0	51,000.00
\$ / R	On 21/05/2018	Any day expiry			12.73930	12.73930	12.73450	12.73450		13.96	0.00	0.00	0	46,000.00
\$ / R	On 21/05/2018	Any day expiry	11.95	Call	792.65850	0.79266	788.08810	0.78809	792.659	14.41	0.98	0.00	0	30,000.00
\$ / R	On 22/05/2018	Any day expiry			12.74100	12.74100	12.73620	12.73620		14.02	0.00	0.00	0	34,600.00
\$ / R	On 22/05/2018	Any day expiry	12.00	Call	745.40580	0.74541	740.67420	0.74067	745.406	13.87	0.97	0.00	0	30,000.00
\$ / R	On 25/05/2018	Any day expiry			12.74610	12.74610	12.74130	12.74130		14.15	0.00	0.00	0	20,000.00
\$ / R	On 25/05/2018	Any day expiry	12.37	Call	414.91030	0.41491	412.78510	0.41279	414.910	13.17	0.83	0.00	0	30,000.00
\$ / R	On 25/05/2018	Any day expiry	12.60	Call	253.70400	0.25370	253.50210	0.25350	253.704	13.76	0.64	0.00	0	80,000.00
\$ / R	On 29/05/2018	Any day expiry			12.75290	12.75290	12.74810	12.74810		13.90	0.00	0.00	0	40,000.00
\$ / R	On 29/05/2018	Any day expiry	12.45	Call	367.79210	0.36779	367.05430	0.36705	367.792	13.16	0.76	0.00	0	40,000.00
\$ / R	On 29/05/2018	Any day expiry	12.46	Call	360.62040	0.36062	359.92630	0.35993	360.620	13.18	0.75	0.00	0	30,000.00
\$ / R	On 31/05/2018	Any day expiry			12.75630	12.75630	12.75150	12.75150		13.97	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	12.60	Put	122.74170	0.12274	126.84930	0.12685	122.742	13.62	0.36	0.00	0	270.00
\$ / R	On 31/05/2018	Any day expiry	12.69	Call	229.34810	0.22935	228.63120	0.22863	229.348	13.83	0.56	0.00	0	270.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,055.39860	1.05540	1,061.06930	1.06107	1,055.399	16.84	0.95	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	0.35350	0.00035	0.32810	0.00033	0.354	22.98	0.00	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	0.25140	0.00025	0.27100	0.00027	0.251	25.44	0.00	0.00	0	500.00
\$ / R	On 08/06/2018	Any day expiry			12.76980	12.76980	12.76490	12.76490		13.97	0.00	0.00	0	1,746.00
\$ / R	On 08/06/2018	Any day expiry	12.80	Call	211.49050	0.21149	209.58930	0.20959	211.490	14.13	0.49	0.00	0	1,746.00
\$ / R	On 18/06/2018	Foreign Exchange Future			12.78640	12.78640	12.78160	12.78160		13.97	0.00	814,148,447.20	63,673	1,133,374.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	0.83170	0.00083	0.82120	0.00082	0.832	15.98	0.00	0.00	0	60,750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	1.63700	0.00164	1.61840	0.00162	1.637	15.37	0.01	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.35	Call	1,439.10320	1.43910	1,434.27530	1.43428	1,439.103	14.92	0.99	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.45	Call	1,340.16360	1.34016	1,335.32810	1.33533	1,340.164	14.62	0.98	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	4.43670	0.00444	4.39670	0.00440	4.437	14.47	0.02	0.00	0	40,216.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.60	Put	6.28580	0.00629	6.27760	0.00628	6.286	14.21	0.03	0.00	0	12,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	10.46560	0.01047	10.55420	0.01055	10.466	13.84	0.04	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.77	Put	11.18780	0.01119	11.29580	0.01130	11.188	13.79	0.04	0.00	0	76,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.80	Put	12.35890	0.01236	12.49820	0.01250	12.359	13.71	0.05	0.00	0	5,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.90	Put	17.13620	0.01714	17.41240	0.01741	17.136	13.46	0.06	0.00	0	9,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Call	809.96660	0.80997	805.63830	0.80564	809.967	13.21	0.92	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	23.56660	0.02357	24.03830	0.02404	23.567	13.21	0.08	0.00	0	29,050.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.06	Put	28.41440	0.02841	29.03660	0.02904	28.414	13.06	0.10	0.00	0	150.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	34.14840	0.03415	34.95020	0.03495	34.148	12.91	0.12	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	36.27900	0.03628	37.14730	0.03715	36.279	12.86	0.12	0.00	0	155,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Call	673.79820	0.67380	669.90030	0.66990	673.798	12.83	0.87	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	37.39820	0.03740	38.30030	0.03830	37.398	12.83	0.13	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.23	Call	607.55700	0.60756	603.78340	0.60378	607.557	12.97	0.84	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Call	591.50710	0.59151	587.76320	0.58776	591.507	13.01	0.83	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	55.10710	0.05511	56.16320	0.05616	55.107	13.01	0.17	0.00	0	12,415.00

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	12.30	Call	552.33360	0.55233	548.66350	0.54866	552.334	13.09	0.80	0.00	0	4,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	65.93360	0.06593	67.06350	0.06706	65.934	13.09	0.20	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	91.92850	0.09193	93.19420	0.09319	91.929	13.27	0.25	0.00	0	15,103.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.45	Call	443.62030	0.44362	440.14940	0.44015	443.620	13.36	0.72	0.00	0	150.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	410.50860	0.41051	407.09630	0.40710	410.509	13.44	0.69	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	124.10860	0.12411	125.49630	0.12550	124.109	13.44	0.31	0.00	0	115,230.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	233.17500	0.23317	234.83430	0.23483	233.175	13.88	0.47	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	359.08700	0.35909	361.14780	0.36115	359.087	14.44	0.59	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	172.53730	0.17254	169.88580	0.16989	172.537	14.56	0.38	0.00	0	15,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	386.13730	0.38614	388.28580	0.38829	386.137	14.56	0.62	0.00	0	21,228.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	421.10740	0.42111	423.36220	0.42336	421.107	14.71	0.64	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	509.83300	0.50983	512.33840	0.51234	509.833	15.06	0.70	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	532.98150	0.53298	535.54840	0.53555	532.982	15.15	0.71	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	612.62170	0.61262	615.38890	0.61539	612.622	15.45	0.76	0.00	0	25,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	90.14660	0.09015	88.20880	0.08821	90.147	15.59	0.23	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	746.82400	0.74682	749.88680	0.74989	746.824	15.91	0.81	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	763.99860	0.76400	767.09450	0.76709	763.999	15.96	0.82	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	781.27720	0.78128	784.40700	0.78441	781.277	16.01	0.82	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	904.89380	0.90489	908.24520	0.90825	904.894	16.36	0.86	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,004.81560	1.00482	1,008.32850	1.00833	1,004.816	16.63	0.89	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,050.91140	1.05091	1,054.49300	1.05449	1,050.911	16.75	0.89	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,060.17580	1.06018	1,063.77110	1.06377	1,060.176	16.78	0.90	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,078.74870	1.07875	1,082.37040	1.08237	1,078.749	16.83	0.90	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,088.05580	1.08806	1,091.69090	1.09169	1,088.056	16.85	0.90	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,144.17950	1.14418	1,147.89040	1.14789	1,144.179	17.00	0.91	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Call	25.07250	0.02507	24.10330	0.02410	25.073	17.25	0.07	0.00	0	30,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,238.67250	1.23867	1,242.50330	1.24250	1,238.673	17.25	0.93	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	1,334.17400	1.33417	1,338.11330	1.33811	1,334.174	17.50	0.94	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	1,478.29120	1.47829	1,482.53850	1.48254	1,478.291	17.72	0.95	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	7.76230	0.00776	7.56200	0.00756	7.762	18.14	0.03	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	5.13100	0.00513	5.05150	0.00505	5.131	18.41	0.02	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	4.07420	0.00407	4.03850	0.00404	4.074	18.56	0.01	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	2.03980	0.00204	2.07100	0.00207	2.040	19.02	0.01	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	1.90370	0.00190	1.93810	0.00194	1.904	19.06	0.01	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	1.58400	0.00158	1.62470	0.00162	1.584	19.18	0.01	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	1.31860	0.00132	1.36310	0.00136	1.319	19.30	0.00	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	1.17160	0.00117	1.21900	0.00122	1.172	19.86	0.00	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	1.16910	0.00117	1.21770	0.00122	1.169	20.28	0.00	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	1.16850	0.00117	1.21770	0.00122	1.168	20.46	0.00	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	1.17550	0.00118	1.22960	0.00123	1.175	22.01	0.00	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	1.21590	0.00122	1.27730	0.00128	1.216	24.23	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	1.25390	0.00125	1.32020	0.00132	1.254	25.54	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	1.25990	0.00126	1.32680	0.00133	1.260	25.72	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	1.27650	0.00128	1.34530	0.00135	1.277	26.20	0.00	0.00	0	7,420.00

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\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	1.28300	0.00128	1.35250	0.00135	1.283	26.38	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	1.31330	0.00131	1.38590	0.00139	1.313	27.16	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.75410	0.00075	0.80050	0.00080	0.754	27.16	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.63780	0.00064	0.67830	0.00068	0.638	27.16	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.40840	0.00041	0.43640	0.00044	0.408	27.16	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.28290	0.00028	0.30350	0.00030	0.283	27.16	0.00	0.00	0	7,028.00
\$ / R	On 20/06/2018	Any day expiry			12.78980	12.78980	12.78490	12.78490		14.02	0.00	0.00	0	9,546.00
\$ / R	On 29/06/2018	Any day expiry			12.80470	12.80470	12.79990	12.79990		14.02	0.00	0.00	0	2,085.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,050.93450	1.05093	1,053.55160	1.05355	1,050.934	16.65	0.87	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	2.11090	0.00211	2.14810	0.00215	2.111	19.97	0.01	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	1.91250	0.00191	1.97260	0.00197	1.913	22.37	0.01	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.80970	12.80970	12.80490	12.80490		13.94	0.00	0.00	0	100.00
\$ / R	On 02/07/2018	Any day expiry	11.80	Put	17.68500	0.01769	17.68420	0.01768	17.685	13.18	0.06	0.00	0	2,000.00
\$ / R	On 02/07/2018	Any day expiry	12.50	Put	148.21930	0.14822	148.29020	0.14829	148.219	13.48	0.32	0.00	0	2,000.00
\$ / R	On 02/07/2018	Any day expiry	13.12	Call	179.51360	0.17951	175.49340	0.17549	179.514	14.80	0.36	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry			12.81630	12.81630	12.81150	12.81150		13.98	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	46.60040	0.04660	46.59690	0.04660	46.600	13.03	0.13	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	91.73920	0.09174	88.86890	0.08887	91.739	16.04	0.20	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	74.74210	0.07474	72.16340	0.07216	74.742	16.35	0.17	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.83940	12.83940	12.83400	12.83400		14.07	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.84600	12.84600	12.84050	12.84050		14.02	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	1,643.28610	1.64329	1,647.18510	1.64719	1,643.286	17.45	0.92	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	5.11530	0.00512	5.01730	0.00502	5.115	19.90	0.01	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.84770	12.84770	12.84210	12.84210		14.03	0.00	0.00	0	70.00
\$ / R	On 27/07/2018	Any day expiry			12.85100	12.85100	12.84530	12.84530		14.05	0.00	0.00	0	1,345.00
\$ / R	On 31/07/2018	Any day expiry			12.85750	12.85750	12.85180	12.85180		14.01	0.00	0.00	0	2,515.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,052.03380	1.05203	1,055.37050	1.05537	1,052.034	16.17	0.80	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	7.56700	0.00757	7.36180	0.00736	7.567	19.47	0.02	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	3.99360	0.00399	4.03130	0.00403	3.994	20.17	0.01	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.86910	12.86910	12.86310	12.86310		14.00	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	134.96310	0.13496	135.45190	0.13545	134.963	13.26	0.25	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,104.24500	1.10424	1,107.95960	1.10796	1,104.245	16.23	0.80	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	5.71550	0.00572	5.66880	0.00567	5.715	19.62	0.01	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.87880	12.87880	12.87270	12.87270		14.07	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.90780	12.90780	12.90180	12.90180		14.09	0.00	0.00	0	2,879.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,057.02700	1.05703	1,060.66200	1.06066	1,057.027	15.93	0.75	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	12.10430	0.01210	12.01490	0.01201	12.104	18.72	0.02	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	5.30350	0.00530	5.42750	0.00543	5.304	18.72	0.01	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			12.93520	12.93520	12.92920	12.92920		14.12	0.00	9,093,445.60	703	90,037.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	29.08680	0.02909	29.29360	0.02929	29.087	13.06	0.06	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	30.09440	0.03009	30.30750	0.03031	30.094	13.01	0.06	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	35.66220	0.03566	35.91190	0.03591	35.662	12.77	0.08	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	50.41520	0.05042	50.70910	0.05071	50.415	12.73	0.10	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	64.48210	0.06448	64.79560	0.06480	64.482	12.81	0.12	0.00	0	48,200.00

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	11.90	Put	72.52490	0.07252	72.84990	0.07285	72.525	12.85	0.14	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	90.79920	0.09080	91.14110	0.09114	90.799	12.93	0.16	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Put	150.58510	0.15059	150.97210	0.15097	150.585	13.14	0.24	0.00	0	20,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	835.78510	0.83579	830.17210	0.83017	835.785	13.14	0.76	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	165.15770	0.16516	165.55590	0.16556	165.158	13.18	0.25	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	191.72620	0.19173	192.24510	0.19225	191.726	13.29	0.28	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	671.52140	0.67152	666.24280	0.66624	671.521	13.47	0.68	0.00	0	4,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	236.32140	0.23632	237.04280	0.23704	236.321	13.47	0.32	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	282.22840	0.28223	283.15700	0.28316	282.228	13.62	0.36	0.00	0	13,231.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	300.11050	0.30011	301.11480	0.30111	300.110	13.68	0.38	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	522.69870	0.52270	517.95390	0.51795	522.699	13.86	0.58	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	507.91200	0.50791	503.23470	0.50323	507.912	13.90	0.57	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	398.82450	0.39882	400.25620	0.40026	398.824	13.97	0.45	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.88	Put	414.93960	0.41494	416.43770	0.41644	414.940	14.01	0.46	0.00	0	250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	418.71360	0.41871	414.50970	0.41451	418.714	14.21	0.49	0.00	0	20,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	345.94750	0.34595	342.29630	0.34230	345.948	14.61	0.43	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	329.74290	0.32974	326.22430	0.32622	329.743	14.71	0.41	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	644.54290	0.64454	647.02430	0.64702	644.543	14.71	0.59	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	314.27870	0.31428	310.89420	0.31089	314.279	14.81	0.40	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	259.28640	0.25929	256.41670	0.25642	259.286	15.20	0.34	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	224.38650	0.22439	221.83550	0.22184	224.387	15.49	0.30	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	19.40310	0.01940	19.27980	0.01928	19.403	18.41	0.04	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	17.47020	0.01747	17.41630	0.01742	17.470	18.39	0.03	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	15.00710	0.01501	15.03700	0.01504	15.007	18.36	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	11.89440	0.01189	12.01800	0.01202	11.894	18.31	0.02	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.95300	12.95300	12.94690	12.94690		14.12	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,061.02040	1.06102	1,064.76560	1.06477	1,061.020	15.73	0.72	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	19.41550	0.01942	16.09140	0.01609	19.415	18.79	0.03	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	10.32710	0.01033	7.08060	0.00708	10.327	19.07	0.02	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.99660	12.99660	12.99050	12.99050		14.16	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			13.00300	13.00300	12.99690	12.99690		14.14	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			13.00620	13.00620	13.00010	13.00010		14.15	0.00	0.00	0	1,643.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,065.28330	1.06528	1,068.99510	1.06900	1,065.283	15.54	0.69	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	33.30910	0.03331	31.35190	0.03135	33.309	19.32	0.05	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	21.94480	0.02194	20.03880	0.02004	21.945	19.91	0.03	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			13.01430	13.01430	13.00820	13.00820		14.13	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	100.84560	0.10085	101.12860	0.10113	100.846	12.91	0.15	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,112.51020	1.11251	1,116.63830	1.11664	1,112.510	15.61	0.69	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	28.97020	0.02897	27.15540	0.02716	28.970	19.80	0.04	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			13.02690	13.02690	13.02070	13.02070		14.21	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			13.03160	13.03160	13.02540	13.02540		14.23	0.00	0.00	0	0.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	16.12290	0.01612	16.53160	0.01653	16.123	13.80	0.03	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	70.68250	0.07068	71.40560	0.07141	70.683	12.91	0.11	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	469.09250	0.46909	465.95500	0.46596	469.093	14.52	0.47	0.00	0	51,000.00

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 30/11/2018	Any day expiry			13.05350		13.05350		13.04720	13.04720		14.23	0.00	0.00	0	1,212.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,071.89290		1.07189	1,076.00930	1.07601	1,071.893		15.47	0.66	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	46.41810		0.04642	44.08040	0.04408	46.418		19.73	0.06	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	29.31150		0.02931	27.40300	0.02740	29.312		20.13	0.04	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			13.07080		13.07080		13.06440	13.06440		14.22	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	962.29060		0.96229	966.39080	0.96639	962.291		15.19	0.62	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	91.86930		0.09187	90.25310	0.09025	91.869		18.04	0.11	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			13.07550		13.07550		13.06910	13.06910		14.31	0.00	5,099,445.00	390	24,421.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	79.05340		0.07905	79.85770	0.07986	79.053		12.96	0.12	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	299.32480		0.29932	302.92340	0.30292	299.325		13.46	0.32	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	874.82480		0.87482	872.02340	0.87202	874.825		13.46	0.68	0.00	0	150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	616.71300		0.61671	613.67580	0.61368	616.713		14.17	0.54	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	534.86350		0.53486	532.28410	0.53228	534.863		14.47	0.49	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	350.43680		0.35044	348.19520	0.34820	350.437		15.44	0.35	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.89	Call	163.90890		0.16391	161.97470	0.16197	163.909		17.04	0.18	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	151.62180		0.15162	149.77380	0.14977	151.622		17.17	0.17	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	80.96250		0.08096	79.80810	0.07981	80.963		18.42	0.10	0.00	0	2,000.00
\$ / R	On 31/12/2018	Any day expiry			13.10210		13.10210		13.09560	13.09560		14.26	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,076.50880		1.07651	1,080.85640	1.08086	1,076.509		15.36	0.64	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	58.25010		0.05825	55.18250	0.05518	58.250		19.89	0.07	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	35.53390		0.03553	33.26430	0.03326	35.534		20.08	0.04	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry			13.15060		13.15060		13.14400	13.14400		14.33	0.00	0.00	0	1,225.00
\$ / R	On 13/02/2019	Any day expiry			13.17090		13.17090		13.16390	13.16390		14.33	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			13.19410		13.19410		13.18670	13.18670		14.39	0.00	0.00	0	1,225.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.22200		13.22200		13.21410	13.21410		14.37	0.00	0.00	0	3,498.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	6.89800		0.00690	9.13250	0.00913	6.898		12.13	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	127.72280		0.12772	133.58510	0.13359	127.723		12.87	0.15	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.06	Put	204.36730		0.20437	209.98420	0.20998	204.367		13.16	0.21	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.76	Put	461.69990		0.46170	467.35530	0.46736	461.700		13.79	0.37	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.45	Call	623.31640		0.62332	620.52430	0.62052	623.316		14.72	0.48	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	353.77930		0.35378	350.62490	0.35062	353.779		16.22	0.30	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Call	236.41430		0.23641	232.87190	0.23287	236.414		17.03	0.21	0.00	0	1,000.00
\$ / R	On 27/03/2019	Any day expiry			13.23590		13.23590		13.22780	13.22780		14.44	0.00	0.00	0	4,414.00
\$ / R	On 30/04/2019	Any day expiry			13.28860		13.28860		13.27950	13.27950		14.48	0.00	0.00	0	1,225.00
\$ / R	On 14/06/2019	Foreign Exchange Future			13.35620		13.35620		13.34730	13.34730		14.61	0.00	0.00	0	3,087.00
\$ / R	On 13/12/2019	Foreign Exchange Future			13.62790		13.62790		13.62080	13.62080		14.89	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	106.29150		0.10629	105.44780	0.10545	106.291		19.49	0.08	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			13.91750		13.91750		13.91220	13.91220		15.31	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			14.00920		14.00920		14.00240	14.00240		15.49	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			14.10490		14.10490		14.09650	14.09650		15.65	0.00	0.00	0	0.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			12.78640		12.78640		12.78160	12.78160		13.97	0.00	63,932.00	5	377.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			12.93520		12.93520		12.92920	12.92920		14.12	0.00	0.00	0	52.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			13.07550		13.07550		13.06910	13.06910		14.31	0.00	0.00	0	10.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future		13.35620	13.35620		13.34730	13.34730		14.61	0.00	0.00	0	0.00
£ / R	On 15/05/2018	Any day expiry		17.24560	17.24560		17.30910	17.30910		14.54	0.00	0.00	0	11.00
£ / R	On 18/06/2018	Foreign Exchange Future		17.35030	17.35030		17.41750	17.41750		14.26	0.00	86,751.50	5	432,209.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	437.72820	0.43773	402.75500	0.40276	437.728	14.50	0.56	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	4.04140	0.00404	4.85400	0.00485	4.041	19.38	0.01	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future		17.62940	17.62940		17.69580	17.69580		14.43	0.00	0.00	0	17,994.00
£ / R	On 14/12/2018	Foreign Exchange Future		17.89980	17.89980		17.96610	17.96610		14.66	0.00	0.00	0	6,227.00
£ / R	On 18/03/2019	Foreign Exchange Future		18.19260	18.19260		18.25550	18.25550		14.89	0.00	0.00	0	4,932.00
£ / R	On 14/06/2019	Foreign Exchange Future		18.45960	18.45960		18.52340	18.52340		14.93	0.00	0.00	0	5,465.00
¥ / R	On 03/05/2018	Any day expiry		0.11542	0.11542		0.11555	0.11555		13.97	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future		0.11757	0.11757		0.11652	0.11652		19.14	0.00	0.00	0	8,296.00
¥ / R	On 29/06/2018	Any day expiry		0.11784	0.11784		0.11679	0.11679		18.73	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future		0.11971	0.11971		0.11864	0.11864		16.32	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future		0.12184	0.12184		0.12075	0.12075		14.86	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.12644	0.12644		0.12532	0.12532		20.00	0.00	0.00	0	0.00
€ / R	On 23/05/2018	Any day expiry		15.24920	15.24920		15.24980	15.24980		12.63	0.00	0.00	0	41.00
€ / R	On 18/06/2018	Foreign Exchange Future		15.33110	15.33110		15.33290	15.33290		12.67	0.00	13,522,030.20	882	116,067.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	2.87700	0.00288	3.10980	0.00311	2.877	15.55	0.01	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	5.80270	0.00580	6.21710	0.00622	5.803	14.99	0.02	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	9.32800	0.00933	10.03210	0.01003	9.328	14.18	0.03	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	16.60080	0.01660	17.95040	0.01795	16.601	13.03	0.05	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.30	Call	1,049.55220	1.04955	1,052.86040	1.05286	1,049.552	12.82	0.94	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.40	Call	953.95510	0.95396	957.62920	0.95763	953.955	12.41	0.93	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	459.58370	0.45958	465.49670	0.46550	459.584	12.17	0.70	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	232.69940	0.23270	236.64690	0.23665	232.699	12.53	0.44	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.63	Call	166.09730	0.16610	170.90300	0.17090	166.097	13.30	0.35	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.00	Call	86.00700	0.08601	89.49870	0.08950	86.007	14.12	0.20	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,142.87610	1.14288	1,142.97040	1.14297	1,142.876	14.62	0.91	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	1.56340	0.00156	1.78980	0.00179	1.563	20.64	0.00	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	0.80530	0.00081	0.89800	0.00090	0.805	27.99	0.00	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future		15.62060	15.62060		15.62230	15.62230		12.96	0.00	19,760,059.00	1,265	57,507.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	14.80670	0.01481	15.74990	0.01575	14.807	12.94	0.03	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	46.47680	0.04648	48.38320	0.04838	46.477	11.43	0.09	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	636.55530	0.63656	639.11040	0.63911	636.555	13.36	0.55	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	183.18410	0.18318	185.67570	0.18568	183.184	14.78	0.23	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	17.88800	0.01789	19.28140	0.01928	17.888	18.56	0.03	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future		15.90770	15.90770		15.91040	15.91040		13.17	0.00	0.00	0	7,625.00
€ / R	On 18/03/2019	Foreign Exchange Future		16.22340	16.22340		16.22610	16.22610		13.28	0.00	0.00	0	4,686.00
€ / R	On 14/06/2019	Foreign Exchange Future		16.49090	16.49090		16.49230	16.49230		13.53	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap		93.76000	93.76000		93.86000	93.86000			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 16/03/2026	Interest Rate Swap	90.69000	90.69000	90.69000	90.80000	90.80000				0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap	89.36000	89.36000	89.36000	89.48000	89.48000				0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap	91.47000	91.47000	91.47000	91.59000	91.59000				0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap	95.22000	95.22000	95.22000	95.35000	95.35000				0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap	93.73000	93.73000	93.73000	93.87000	93.87000				0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap	95.76000	95.76000	95.76000	95.90000	95.90000				0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap	99.46000	99.46000	99.46000	99.61000	99.61000				0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap	99.77000	99.77000	99.77000	99.92000	99.92000				0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap	94.93000	94.93000	94.93000	95.10000	95.10000				0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap	100.39000	100.39000	100.39000	100.55000	100.55000				0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	99.91000	99.91000	99.91000	99.91000	99.91000				0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap	100.03000	100.03000	100.03000	100.04000	100.04000				0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap	100.46000	100.46000	100.46000	100.47000	100.47000				0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap	99.44000	99.44000	99.44000	99.45000	99.45000				0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap	100.09000	100.09000	100.09000	100.09000	100.09000				0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.59000	98.59000	98.59000	98.59000	98.59000				0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.50000	98.50000	98.50000	98.51000	98.51000				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.84000	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	99.19000	99.20000	99.20000				0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.54000	99.54000	99.54000	99.55000	99.55000				0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.88000	99.88000	99.88000	99.89000	99.89000				0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap	100.77000	100.77000	100.77000	100.78000	100.78000				0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap	98.46000	98.46000	98.46000	98.48000	98.48000				0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap	100.28000	100.28000	100.28000	100.30000	100.30000				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	95.76000	95.76000	95.76000	95.81000	95.81000				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	94.94000	94.94000	94.94000	94.99000	94.99000				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	94.08000	94.08000	94.08000	94.14000	94.14000				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	94.20000	94.20000	94.20000	94.26000	94.26000				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.35000	96.35000	96.35000	96.42000	96.42000				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.45000	96.45000	96.45000	96.52000	96.52000				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.60000	97.60000	97.60000	97.67000	97.67000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	99.76000	99.76000	99.76000	99.85000	99.85000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	100.98000	100.98000	100.98000	101.07000	101.07000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	96.03000	96.03000	96.03000	96.13000	96.13000				0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap	100.32000	100.32000	100.32000	100.43000	100.43000				0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	583.37100	583.37100	583.37100	582.57200	582.57200				0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future	593.71400	593.71400	593.71400	593.01900	593.01900				0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future	604.49000	604.49000	604.49000	603.78500	603.78500				0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future	616.42500	616.42500	616.42500	615.70500	615.70500				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AL7T	On 03/05/2018	Index Future	685.84200	685.84200	684.21800	684.21800					0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future	697.63800	697.63800	696.48800	696.48800					0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future	710.30000	710.30000	709.13200	709.13200					0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	724.32400	724.32400	723.13200	723.13200					0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	626.79500	626.79500	625.07200	625.07200					0.00	752,154,000.00	120	0.00
ALBI	On 02/08/2018	Index Future	637.37100	637.37100	636.28200	636.28200					0.00	12,747,420.00	2	884.00
ALBI	On 01/11/2018	Index Future	648.93900	648.93900	647.83300	647.83300					0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future	661.75200	661.75200	660.62300	660.62300					0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.59410	9.59410	9.57710	9.57710				11.87	0.00	6,332,106.00	660	13,367.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.71280	9.71280	9.69540	9.69540				12.01	0.00	0.00	0	850.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.82770	9.82770	9.80920	9.80920				12.41	0.00	0.00	0	11,312.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.06230	10.06230	10.04310	10.04310				12.64	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.91900	9.91900	9.95510	9.95510				13.22	0.00	0.00	0	1,500.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	10.17890	10.17890	10.21490	10.21490				13.37	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	12.84080	12.84080	12.84820	12.84820				11.97	0.00	0.00	0	1,215.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.09640	13.09640	13.10270	13.10270				12.26	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future	13.34930	13.34930	13.35650	13.35650				12.69	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	13.85800	13.85800	13.86130	13.86130				13.22	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	2.00750	2.00750	2.00340	2.00340				12.55	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	2.02360	2.02360	2.01910	2.01910				12.64	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.03890	2.03890	2.03390	2.03390				13.23	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.06820	2.06820	2.06350	2.06350				13.65	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.06250	2.06250	2.06270	2.06270				13.17	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.10220	2.10220	2.10230	2.10230				13.44	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.14240	2.14240	2.14260	2.14260				13.86	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.28630	2.28630	2.28770	2.28770				14.67	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future	10.34000	79.45704	10.37603	79.22775					0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES33	On 02/08/2018	Bond Future		10.44245	80.81647		10.46927	80.64855			0.00	0.00	0	9,466.00
ES33	On 01/11/2018	Bond Future		10.53862	78.49421		10.56630	78.32367			0.00	0.00	0	0.00
ES33	On 07/02/2019	Bond Future		10.64743	80.04358		10.67619	79.86954			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 03/05/2018	Bond Future		10.50500	82.84976		10.54099	82.58364			0.00	248,549,280.00	3,000	0.00
ES42	On 02/08/2018	Bond Future		10.60899	84.22185		10.63059	84.06465			0.00	0.00	0	7,957.00
ES42	On 01/11/2018	Bond Future		10.70052	81.49015		10.72279	81.33056			0.00	0.00	0	0.00
ES42	On 07/02/2019	Bond Future		10.80045	83.09853		10.82356	82.93559			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 03/05/2018	GOVI		623.54700	623.54700		621.93200	621.93200			0.00	904,143,150.00	145	0.00
GOVI	On 02/08/2018	GOVI		634.03100	634.03100		633.08500	633.08500			0.00	0.00	0	464.00
GOVI	On 01/11/2018	GOVI		645.53800	645.53800		644.57800	644.57800			0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI		658.28400	658.28400		657.30400	657.30400			0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future		1.63040	1.63040		1.63000	1.63000		14.29	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.65170	1.65170		1.65130	1.65130		14.04	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.67190	1.67190		1.67160	1.67160		13.97	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.76350	1.76350		1.76320	1.76320		14.86	0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future		133.86202	133.86202		133.84677	133.84677			0.00	125,964,160.82	941	0.00
I2025	On 02/08/2018	Bond Future		134.92365	134.92365		134.90867	134.90867			0.00	0.00	0	864.00
I2025	On 01/11/2018	Bond Future		137.39663	137.39663		137.38351	137.38351			0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future		138.74414	138.74414		138.72896	138.72896			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future		100.86480	100.86480		100.85246	100.85246			0.00	0.00	0	0.00
I2029	On 02/08/2018	Bond Future		102.70402	102.70402		102.69198	102.69198			0.00	0.00	0	1,370.00
I2029	On 01/11/2018	Bond Future		103.53684	103.53684		103.52615	103.52615			0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future		105.61754	105.61754		105.60532	105.60532			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 03/05/2018	Bond Future		104.73782	104.73782		104.72483	104.72483			0.00	634,187,500.10	6,055	0.00
I2033	On 02/08/2018	Bond Future		106.64769	106.64769		106.63512	106.63512			0.00	0.00	0	6,151.00
I2033	On 01/11/2018	Bond Future		107.48126	107.48126		107.47003	107.47003			0.00	0.00	0	0.00
I2033	On 07/02/2019	Bond Future		109.64123	109.64123		109.62844	109.62844			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future		128.02119	128.02119		128.00521	128.00521			0.00	747,259,686.03	5,837	0.00
I2038	On 02/08/2018	Bond Future		128.80390	128.80390		128.78832	128.78832			0.00	0.00	0	9,180.00
I2038	On 01/11/2018	Bond Future		131.16469	131.16469		131.15067	131.15067			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2038	On 07/02/2019	Bond Future		132.21017	132.21017		132.19431	132.19431			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 03/05/2018	Bond Future		120.88782	120.88782		120.87237	120.87237			0.00	152,076,877.56	1,258	0.00
I2046	On 02/08/2018	Bond Future		123.09213	123.09213		123.07710	123.07710			0.00	0.00	0	10,917.00
I2046	On 01/11/2018	Bond Future		123.69904	123.69904		123.68561	123.68561			0.00	0.00	0	0.00
I2046	On 07/02/2019	Bond Future		126.18482	126.18482		126.16961	126.16961			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 03/05/2018	Bond Future		128.74269	128.74269		128.72625	128.72625			0.00	913,171,900.17	7,093	0.00
I2050	On 02/08/2018	Bond Future		129.36909	129.36909		129.34613	129.34613			0.00	0.00	0	9,775.00
I2050	On 01/11/2018	Bond Future		131.74020	131.74020		131.71906	131.71906			0.00	0.00	0	0.00
I2050	On 07/02/2019	Bond Future		132.61578	132.61578		132.59248	132.59248			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future		255.27700	255.27700		255.24600	255.24600			0.00	1,697,592,050.00	665	0.00
IGOV	On 02/08/2018	Index Future		259.93200	259.93200		259.90200	259.90200			0.00	12,996,600.00	5	884.00
IGOV	On 01/11/2018	Index Future		264.69600	264.69600		264.67000	264.67000			0.00	0.00	0	241.00
IGOV	On 07/02/2019	Index Future		270.01600	270.01600		269.98600	269.98600			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		0.12660	0.12660		0.12670	0.12670			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future		0.12610	0.12610		0.12620	0.12620			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future		0.12540	0.12540		0.12550	0.12550			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.12430	0.12430		0.12330	0.12330			0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future		1.58560	1.58560		1.57940	1.57940		13.89	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future		1.61000	1.61000		1.60350	1.60350		13.77	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future		1.63350	1.63350		1.62700	1.62700		13.94	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.67860	1.67860		1.67180	1.67180		13.64	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future		8.97530	8.97530		8.94800	8.94800		12.44	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future		9.08170	9.08170		9.05330	9.05330		12.60	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future		9.18480	9.18480		9.15680	9.15680		13.00	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		9.68630	9.68630		9.65890	9.65890		13.79	0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future		1.28310	1.28310		1.28690	1.28690			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future		1.28880	1.28880		1.29530	1.29530			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future		1.29470	1.29470		1.30340	1.30340			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
PULA / R	On 14/06/2019	Foreign Exchange Future			1.35530		1.35530		1.36490	1.36490			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.35690		1.35690		1.36270	1.36270			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.36290		1.36290		1.36870	1.36870			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.19900		1.19900		1.19960	1.19960			0.00	0.00	0	120.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.20760		1.20760		1.20830	1.20830			0.00	0.00	0	0.00
R / ¥	On 03/05/2018	Any day expiry			8.66390		8.66390	0.11542	8.65460	8.65460		13.97	0.00	0.00	0	0.00
R / ¥	On 29/06/2018	Any day expiry			8.48630		8.48630	0.11661	8.56220	8.56220		14.51	0.00	0.00	0	0.00
R / ¥	On 29/06/2018	Any day expiry	8.34	Put	1,379.80410		0.13798	0.11661	1,190.08670	0.11901	1,379.804	15.29	0.38	0.00	0	110,000.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.50560		8.50560	0.11661	8.58180	8.58180		14.40	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	4,212.02280		0.42120	0.11661	3,654.42070	0.36544	4,212.023	13.08	0.82	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.35370		8.35370	0.11661	8.42870	8.42870		15.31	0.00	0.00	0	283.00
R186	On 03/05/2018	Bond Future			8.27000		117.51699		8.31056	117.24930		6.28	0.00	6,601,869,464.22	56,178	0.00
R186	On 02/08/2018	Bond Future			8.32465		114.25770		8.35643	114.05334		7.00	0.00	130,368,035.70	1,141	126,990.00
R186	On 02/08/2018	Bond Future	7.50	Call	115.86000		0.11586		104.34000	0.10434	115.860	6.37	0.07	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.25	Call	1,378.82000		1.37882		1,295.67000	1.29567	1,378.820	7.05	0.46	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.50	Put	1,155.22000		1.15522		1,244.97000	1.24497	1,155.220	7.31	0.39	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future			8.36717		116.33124		8.40028	116.12381		7.05	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	1,194.61000		1.19461		1,132.57000	1.13257	1,194.610	6.82	0.33	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	2,653.95000		2.65395		2,547.90000	2.54790	2,653.950	7.20	0.55	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	821.34000		0.82134		872.88000	0.87288	821.340	7.80	0.22	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			8.41404		113.32139		8.44884	113.10962		7.45	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 03/05/2018	Bond Future			305.67769		305.67769		305.64381	305.64381			0.00	427,948,766.00	1,400	0.00
R197	On 02/08/2018	Bond Future			304.09337		304.09337		304.05455	304.05455			0.00	0.00	0	2,350.00
R197	On 01/11/2018	Bond Future			309.66696		309.66696		309.63225	309.63225			0.00	0.00	0	0.00
R197	On 07/02/2019	Bond Future			308.53122		308.53122		308.49185	308.49185			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 03/05/2018	Bond Future			242.27886		242.27886		242.24906	242.24906		3.97	0.00	1,727,205,992.94	7,129	0.00
R202	On 02/08/2018	Bond Future			242.89449		242.89449		242.86246	242.86246			0.00	0.00	0	22,199.00
R202	On 01/11/2018	Bond Future			247.34659		247.34659		247.31784	247.31784			0.00	0.00	0	0.00
R202	On 07/02/2019	Bond Future			248.40894		248.40894		248.37620	248.37620			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

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
R2023	On 03/05/2018	Bond Future		7.70000	101.63394		7.73535	101.49387		4.03	0.00	3,058,266,888.54	30,091	0.00
R2023	On 02/08/2018	Bond Future		7.73034	103.43562		7.76247	103.31398		4.01	0.00	0.00	0	34,952.00
R2023	On 01/11/2018	Bond Future		7.75867	101.38594		7.79286	101.26261		4.02	0.00	0.00	0	0.00
R2023	On 07/02/2019	Bond Future		7.79076	103.38735		7.82772	103.26139		3.94	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 03/05/2018	Bond Future		8.67000	97.24977		8.70560	96.99980		8.44	0.00	2,393,025,090.39	24,607	0.00
R2030	On 02/08/2018	Bond Future		8.73608	94.88022		8.75731	94.73383		9.42	0.00	1,328,323.08	14	41,020.00
R2030	On 02/08/2018	Bond Future	8.51	Call	1,095.94000	1.09594	1,051.68000	1.05168	1,095.940	9.31	0.37	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	2,508.07000	2.50807	2,429.45000	2.42945	2,508.070	9.86	0.61	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	387.71000	0.38771	416.01000	0.41601	387.710	10.70	0.15	0.00	0	7,850.00
R2030	On 01/11/2018	Bond Future		8.78101	96.60199		8.80290	96.45349		9.59	0.00	0.00	0	0.00
R2030	On 07/02/2019	Bond Future		8.83072	94.49930		8.85350	94.34761		10.19	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 03/05/2018	Bond Future		8.84500	96.13560		8.88557	95.82602		9.53	0.00	2,590,854,420.00	26,950	0.00
R2032	On 02/08/2018	Bond Future		8.91431	97.70339		8.93546	97.54447		10.21	0.00	0.00	0	30,302.00
R2032	On 01/11/2018	Bond Future		8.96371	95.32104		8.98548	95.15984		10.80	0.00	0.00	0	0.00
R2032	On 07/02/2019	Bond Future		9.01776	97.20262		9.04036	97.03793		11.00	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future		8.97500	100.78171		9.01556	100.43609		10.39	0.00	1,488,848,201.83	14,773	0.00
R2035	On 02/08/2018	Bond Future		9.03837	102.45793		9.06463	102.23720		11.14	0.00	4,200,775.13	41	65,685.00
R2035	On 01/11/2018	Bond Future		9.08862	99.82054		9.11564	99.59631		11.83	0.00	0.00	0	0.00
R2035	On 07/02/2019	Bond Future		9.14464	101.79095		9.17262	101.56209		12.06	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 03/05/2018	Bond Future		9.06000	97.24866		9.10060	96.90051		10.96	0.00	2,297,888,587.14	23,629	0.00
R2037	On 02/08/2018	Bond Future		9.12744	94.60490		9.15374	94.38237		12.28	0.00	306,519,876.00	3,240	51,147.00
R2037	On 01/11/2018	Bond Future		9.17434	96.32168		9.20136	96.09557		12.50	0.00	0.00	0	0.00
R2037	On 07/02/2019	Bond Future		9.22606	93.96277		9.25398	93.73206		13.33	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 03/05/2018	Bond Future		6.75500	103.76552		6.72317	103.78475		0.33	0.00	1,013,374,068.32	9,766	0.00
R204	On 02/08/2018	Bond Future		6.32911	101.60393		6.31573	101.60888		0.24	0.00	0.00	0	10,121.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future		9.12500	101.21378		9.16060	100.88366		11.57	0.00	1,701,909,710.70	16,815	0.00
R2040	On 02/08/2018	Bond Future		9.19218	98.38013		9.21332	98.18660		12.97	0.00	389,585,314.80	3,960	23,766.00
R2040	On 01/11/2018	Bond Future		9.23892	100.16538		9.26061	99.96887		13.20	0.00	0.00	0	0.00
R2040	On 07/02/2019	Bond Future		9.29041	97.63181		9.31281	97.43126		14.09	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
R2040	On 31/01/2040	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future	9.16000		98.29092		9.19558	97.95389		12.27	0.00	1,067,635,973.04	10,862	0.00
R2044	On 02/08/2018	Bond Future	9.22544		95.52694		9.24654	95.32948		13.76	0.00	119,408,675.00	1,250	32,701.00
R2044	On 01/11/2018	Bond Future	9.27060		97.26042		9.29223	97.05990		14.02	0.00	0.00	0	0.00
R2044	On 07/02/2019	Bond Future	9.32026		94.79478		9.34258	94.59008		14.98	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 03/05/2018	Bond Future	9.14500		97.59881		9.17551	97.29991		12.80	0.00	2,030,836,038.48	20,808	0.00
R2048	On 02/08/2018	Bond Future	9.20470		99.19858		9.22057	99.04479		13.75	0.00	23,212,467.72	234	100,451.00
R2048	On 01/11/2018	Bond Future	9.25077		96.56525		9.26702	96.40926		14.65	0.00	0.00	0	0.00
R2048	On 07/02/2019	Bond Future	9.30176		98.47143		9.31853	98.31218		14.97	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future	7.17000		102.37321		7.20019	102.32592		1.04	0.00	1,506,831,277.99	14,719	0.00
R207	On 02/08/2018	Bond Future	7.16606		100.55893		7.19536	100.51952		1.01	0.00	0.00	0	20,771.00
R207	On 01/11/2018	Bond Future	7.11380		102.38381		7.14897	102.34424		0.92	0.00	0.00	0	0.00
R207	On 07/02/2019	Bond Future	7.01456		100.75949		7.06062	100.71892		0.82	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 03/05/2018	Bond Future	7.37000		99.10002		7.40524	99.01049		2.18	0.00	2,105,280,824.88	21,244	0.00
R208	On 02/08/2018	Bond Future	7.39635		100.83765		7.41837	100.78605		2.04	0.00	0.00	0	30,909.00
R208	On 01/11/2018	Bond Future	7.40170		99.26778		7.42596	99.21580		2.04	0.00	0.00	0	0.00
R208	On 07/02/2019	Bond Future	7.40275		101.22734		7.43045	101.17409		1.93	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future	9.01000		76.33237		9.04552	76.07749		11.46	0.00	3,819,290,132.95	50,035	0.00
R209	On 02/08/2018	Bond Future	9.06545		77.62752		9.09161	77.44179		12.33	0.00	53,019,596.16	683	90,600.00
R209	On 02/08/2018	Bond Future	8.46	Call	395.73000	0.39573	370.96000	0.37096	395.730	11.49	0.17	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	438.18000	0.43818	411.23000	0.41123	438.180	11.54	0.18	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	2,857.78000	2.85778	2,985.57000	2.98557	2,857.780	12.07	0.63	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	1,551.97000	1.55197	1,480.19000	1.48019	1,551.970	12.27	0.45	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	1,486.14000	1.48614	1,573.31000	1.57331	1,486.140	12.72	0.41	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	980.62000	0.98062	1,046.41000	1.04641	980.620	13.12	0.30	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	4,681.71000	4.68171	4,543.16000	4.54316	4,681.710	13.55	0.80	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	174.29000	0.17429	191.92000	0.19192	174.290	14.18	0.07	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	24.60000	0.02460	28.11000	0.02811	24.600	14.18	0.01	0.00	0	435.00
R209	On 01/11/2018	Bond Future	9.11077		75.88823		9.13761	75.69958		13.11	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 07/02/2019	Bond Future		9.16004	77.38619		9.18773	77.19366		13.47	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution		6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future		187.85973	187.85973		187.83712	187.83712			0.00	52,600,724.40	280	0.00
R210	On 02/08/2018	Bond Future		191.28541	191.28541		191.26338	191.26338			0.00	0.00	0	2,159.00
R210	On 01/11/2018	Bond Future		192.29104	192.29104		192.27164	192.27164			0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future		196.15534	196.15534		196.13304	196.13304			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 03/05/2018	Bond Future		154.84270	154.84270		154.82589	154.82589			0.00	436,346,728.60	2,818	0.00
R212	On 02/08/2018	Bond Future		155.56459	155.56459		155.54803	155.54803			0.00	0.00	0	3,975.00
R212	On 01/11/2018	Bond Future		158.41582	158.41582		158.40142	158.40142			0.00	0.00	0	0.00
R212	On 07/02/2019	Bond Future		159.44546	159.44546		159.42872	159.42872			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future		8.74500	88.00522		8.78552	87.72558		9.25	0.00	173,546,293.84	1,972	0.00
R213	On 02/08/2018	Bond Future		8.80510	89.47728		8.83136	89.29877		9.95	0.00	0.00	0	29,136.00
R213	On 01/11/2018	Bond Future		8.85231	87.55426		8.87936	87.37301		10.56	0.00	0.00	0	0.00
R213	On 07/02/2019	Bond Future		8.90504	89.28263		8.93312	89.09755		10.79	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 03/05/2018	Bond Future		9.11500	76.26805		9.15051	75.99821		12.36	0.00	1,129,987,428.80	14,816	0.00
R214	On 02/08/2018	Bond Future		9.17428	77.51901		9.19527	77.36113		13.31	0.00	12,403,041.60	160	29,851.00
R214	On 01/11/2018	Bond Future		9.21997	75.63234		9.24148	75.47199		14.17	0.00	0.00	0	0.00
R214	On 07/02/2019	Bond Future		9.27054	77.12532		9.29272	76.96165		14.50	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future		9.59770	9.59770		9.57270	9.57270		12.05	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future		9.73050	9.73050		9.70450	9.70450		12.18	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future		9.85710	9.85710		9.83000	9.83000		12.37	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future		10.42000	10.42000		10.39210	10.39210		13.06	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future		2.97670	2.97670		3.01920	3.01920		13.83	0.00	0.00	0	3,940.00
TRY / R	On 17/09/2018	Foreign Exchange Future		2.92390	2.92390		2.96730	2.96730		14.00	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
TRY / R	On 14/12/2018	Foreign Exchange Future	2.87070	2.87070		2.91710	2.91710		13.78	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.84260	2.84260		2.90630	2.90630		13.54	0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.26030	1.26030		1.25570	1.25570			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.23370	1.23370		1.22930	1.22930			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.20880	1.20880		1.20500	1.20500			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.15840	1.15840		1.15510	1.15510			0.00	0.00	0	0.00
Total for Derivatives :											43,732,541,559.43	452,319	6 572 462.00
Grand Total:											43,732,541,559.43	452,319	6 572 462.00