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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/05/2018

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	12.61700	12.61700	12.72060	12.72060			9.61	0.00	445,518,887.00	35,311	0.00	
\$ / R	On 07/05/2018	Any day expiry	12.58580	12.58580	12.72060	12.72060			9.91	0.00	0.00	0	46,000.00	
\$ / R	On 07/05/2018	Any day expiry	12.00	Call	585.83570	0.58584	720.70520	0.72071	585.836	16.50	1.00	0.00	0	100,000.00
\$ / R	On 07/05/2018	Any day expiry	12.10	Call	485.92270	0.48592	620.83030	0.62083	485.923	15.40	1.00	0.00	0	100,000.00
\$ / R	On 09/05/2018	Any day expiry			12.58590	12.58590	12.71910	12.71910		13.44	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	185.46020	0.18546	106.86920	0.10687	185.460	14.83	0.76	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	1,274.11690	1.27412	1,141.13000	1.14113	1,274.117	23.18	1.00	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	0.08490	0.00008	0.06100	0.00006	0.085	54.79	0.00	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			12.58920	12.58920	12.72240	12.72240		14.67	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			12.59430	12.59430	12.72740	12.72740		14.03	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	217.08920	0.21709	136.21240	0.13621	217.089	14.82	0.69	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	1,905.77140	1.90577	1,772.75300	1.77275	1,905.771	25.75	1.00	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	0.12820	0.00013	0.07390	0.00007	0.128	41.21	0.00	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			12.59600	12.59600	12.72910	12.72910		14.15	0.00	0.00	0	0.00
\$ / R	On 15/05/2018	Any day expiry	10.90	Put	0.00710	0.00001	0.03310	0.00003	0.007	21.83	0.00	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	11.70	Put	0.36070	0.00036	0.39350	0.00039	0.361	15.78	0.00	0.00	0	1,000.00

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 15/05/2018	Any day expiry	12.20	Call	414.71710	0.41472	538.09220	0.53809	414.717	15.38	0.89	0.00	0	1,000.00
\$ / R	On 18/05/2018	Any day expiry			12.60110	12.60110	12.73420	12.73420		14.38	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry	12.00	Put	7.49470	0.00749	3.36200	0.00336	7.495	15.12	0.05	0.00	0	51,000.00
\$ / R	On 21/05/2018	Any day expiry			12.60620	12.60620	12.73930	12.73930		14.03	0.00	0.00	0	46,000.00
\$ / R	On 21/05/2018	Any day expiry	11.95	Call	662.15800	0.66216	792.65850	0.79266	662.158	14.11	0.96	0.00	0	30,000.00
\$ / R	On 22/05/2018	Any day expiry			12.60790	12.60790	12.74100	12.74100		14.10	0.00	0.00	0	34,600.00
\$ / R	On 22/05/2018	Any day expiry	12.00	Call	616.64030	0.61664	745.40580	0.74541	616.640	13.88	0.95	0.00	0	30,000.00
\$ / R	On 25/05/2018	Any day expiry			12.61300	12.61300	12.74610	12.74610		14.23	0.00	0.00	0	20,000.00
\$ / R	On 25/05/2018	Any day expiry	12.37	Call	314.86350	0.31486	414.91030	0.41491	314.863	13.87	0.73	0.00	0	30,000.00
\$ / R	On 25/05/2018	Any day expiry	12.60	Call	178.21980	0.17822	253.70400	0.25370	178.220	14.23	0.52	0.00	0	80,000.00
\$ / R	On 29/05/2018	Any day expiry			12.61970	12.61970	12.75290	12.75290		13.96	0.00	0.00	0	40,000.00
\$ / R	On 29/05/2018	Any day expiry	12.45	Call	275.24790	0.27525	367.79210	0.36779	275.248	13.58	0.66	0.00	0	40,000.00
\$ / R	On 29/05/2018	Any day expiry	12.46	Call	269.18760	0.26919	360.62040	0.36062	269.188	13.60	0.65	0.00	0	30,000.00
\$ / R	On 31/05/2018	Any day expiry			12.62310	12.62310	12.75630	12.75630		14.03	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	12.60	Put	180.66710	0.18067	122.74170	0.12274	180.667	14.03	0.47	0.00	0	270.00
\$ / R	On 31/05/2018	Any day expiry	12.69	Call	165.55880	0.16556	229.34810	0.22935	165.559	14.36	0.45	0.00	0	270.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,184.02670	1.18403	1,055.39860	1.05540	1,184.027	17.37	0.97	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	0.28990	0.00029	0.35350	0.00035	0.290	24.18	0.00	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	0.19300	0.00019	0.25140	0.00025	0.193	26.49	0.00	0.00	0	500.00
\$ / R	On 08/06/2018	Any day expiry			12.63670	12.63670	12.76980	12.76980		14.19	0.00	0.00	0	1,746.00
\$ / R	On 08/06/2018	Any day expiry	12.80	Call	158.38970	0.15839	211.49050	0.21149	158.390	14.70	0.40	0.00	0	1,746.00
\$ / R	On 18/06/2018	Foreign Exchange Future			12.65310	12.65310	12.78640	12.78640		14.03	0.00	560,507,023.80	44,298	1,143,515.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	1.29250	0.00129	0.83170	0.00083	1.293	15.91	0.01	0.00	0	60,750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	2.51370	0.00251	1.63700	0.00164	2.514	15.27	0.01	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.35	Call	1,307.21440	1.30721	1,439.10320	1.43910	1,307.214	14.80	0.98	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.45	Call	1,208.81270	1.20881	1,340.16360	1.34016	1,208.813	14.48	0.98	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	6.73250	0.00673	4.43670	0.00444	6.733	14.33	0.03	0.00	0	40,216.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.60	Put	9.32150	0.00932	6.28580	0.00629	9.321	14.03	0.04	0.00	0	12,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	15.05480	0.01505	10.46560	0.01047	15.055	13.57	0.06	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.77	Put	16.03450	0.01603	11.18780	0.01119	16.035	13.51	0.06	0.00	0	76,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.80	Put	17.61800	0.01762	12.35890	0.01236	17.618	13.42	0.07	0.00	0	5,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.90	Put	24.02450	0.02402	17.13620	0.01714	24.024	13.12	0.09	0.00	0	9,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Call	685.66560	0.68567	809.96660	0.80997	685.666	12.82	0.88	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	32.56560	0.03257	23.56660	0.02357	32.566	12.82	0.12	0.00	0	29,050.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.06	Put	41.81930	0.04182	28.41440	0.02841	41.819	12.93	0.14	0.00	0	150.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	52.88030	0.05288	34.14840	0.03415	52.880	13.04	0.17	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	56.99710	0.05700	36.27900	0.03628	56.997	13.08	0.18	0.00	0	155,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Call	562.23860	0.56224	673.79820	0.67380	562.239	13.10	0.82	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	59.13860	0.05914	37.39820	0.03740	59.139	13.10	0.18	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.23	Call	501.46910	0.50147	607.55700	0.60756	501.469	13.25	0.77	29,519,788.56	3,000	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Call	486.87950	0.48688	591.50710	0.59151	486.879	13.28	0.76	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	83.77950	0.08378	55.10710	0.05511	83.780	13.28	0.24	0.00	0	12,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Call	451.50480	0.45150	552.33360	0.55233	451.505	13.38	0.73	0.00	0	4,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	98.40480	0.09840	65.93360	0.06593	98.405	13.38	0.27	0.00	0	24,500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	132.52050	0.13252	91.92850	0.09193	132.520	13.56	0.33	0.00	0	15,103.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.45	Call	355.17420	0.35517	443.62030	0.44362	355.174	13.66	0.64	0.00	0	150.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	326.41380	0.32641	410.50860	0.41051	326.414	13.75	0.61	61,863,333.76	8,000	6,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	173.31380	0.17331	124.10860	0.12411	173.314	13.75	0.39	0.00	0	115,230.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	306.49000	0.30649	233.17500	0.23317	306.490	14.34	0.55	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	449.77320	0.44977	359.08700	0.35909	449.773	14.99	0.67	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	132.64120	0.13264	172.53730	0.17254	132.641	15.12	0.31	0.00	0	15,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	479.54120	0.47954	386.13730	0.38614	479.541	15.12	0.69	0.00	0	21,228.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	517.72680	0.51773	421.10740	0.42111	517.727	15.27	0.71	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	613.35390	0.61335	509.83300	0.50983	613.354	15.65	0.76	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	638.05180	0.63805	532.98150	0.53298	638.052	15.74	0.77	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	722.37870	0.72238	612.62170	0.61262	722.379	16.05	0.80	0.00	0	25,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	68.38840	0.06839	90.14660	0.09015	68.388	16.18	0.18	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	861.89220	0.86189	746.82400	0.74682	861.892	16.47	0.85	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	879.74940	0.87975	763.99860	0.76400	879.749	16.52	0.86	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	897.68910	0.89769	781.27720	0.78128	897.689	16.57	0.86	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,025.34000	1.02534	904.89380	0.90489	1,025.340	16.93	0.89	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,127.79030	1.12779	1,004.81560	1.00482	1,127.790	17.22	0.91	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,174.87360	1.17487	1,050.91140	1.05091	1,174.874	17.35	0.92	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,184.32480	1.18432	1,060.17580	1.06018	1,184.325	17.38	0.92	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,203.26070	1.20326	1,078.74870	1.07875	1,203.261	17.43	0.92	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,212.74430	1.21274	1,088.05580	1.08806	1,212.744	17.46	0.92	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,269.85570	1.26986	1,144.17950	1.14418	1,269.856	17.61	0.93	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Call	18.35390	0.01835	25.07250	0.02507	18.354	17.77	0.06	0.00	0	30,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,365.25390	1.36525	1,238.67250	1.23867	1,365.254	17.77	0.94	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	1,461.54810	1.46155	1,334.17400	1.33417	1,461.548	17.93	0.95	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	1,607.31710	1.60732	1,478.29120	1.47829	1,607.317	18.17	0.97	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	5.48420	0.00548	7.76230	0.00776	5.484	18.62	0.02	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	3.62570	0.00363	5.13100	0.00513	3.626	18.90	0.01	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	2.88160	0.00288	4.07420	0.00407	2.882	19.06	0.01	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	1.45110	0.00145	2.03980	0.00204	1.451	19.54	0.01	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	1.35540	0.00136	1.90370	0.00190	1.355	19.59	0.01	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	1.18090	0.00118	1.58400	0.00158	1.181	19.81	0.00	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	1.17670	0.00118	1.31860	0.00132	1.177	20.30	0.00	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	1.17480	0.00117	1.17160	0.00117	1.175	21.09	0.00	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	1.17610	0.00118	1.16910	0.00117	1.176	21.52	0.00	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	1.17720	0.00118	1.16850	0.00117	1.177	21.71	0.00	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	1.19630	0.00120	1.17550	0.00118	1.196	23.30	0.00	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	1.25140	0.00125	1.21590	0.00122	1.251	25.57	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	1.29750	0.00130	1.25390	0.00125	1.298	26.91	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	1.30450	0.00130	1.25990	0.00126	1.304	27.10	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	1.21010	0.00121	1.27650	0.00128	1.210	27.34	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	1.13720	0.00114	1.28300	0.00128	1.137	27.34	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.86670	0.00087	1.31330	0.00131	0.867	27.34	0.00	0.00	0	500.00

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\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.48740	0.00049	0.75410	0.00075	0.487	27.34	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.40980	0.00041	0.63780	0.00064	0.410	27.34	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.25830	0.00026	0.40840	0.00041	0.258	27.34	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.17660	0.00018	0.28290	0.00028	0.177	27.34	0.00	0.00	0	7,028.00
\$ / R	On 20/06/2018	Any day expiry			12.65630	12.65630	12.78980	12.78980		14.08	0.00	0.00	0	9,546.00
\$ / R	On 29/06/2018	Any day expiry			12.67110	12.67110	12.80470	12.80470		14.08	0.00	0.00	0	2,085.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,172.31870	1.17232	1,050.93450	1.05093	1,172.319	17.19	0.89	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	2.09080	0.00209	2.11090	0.00211	2.091	21.08	0.01	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	1.92460	0.00192	1.91250	0.00191	1.925	23.52	0.01	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.67600	12.67600	12.80970	12.80970		14.11	0.00	0.00	0	100.00
\$ / R	On 02/07/2018	Any day expiry	11.80	Put	25.71590	0.02572	17.68500	0.01769	25.716	13.09	0.08	0.00	0	2,000.00
\$ / R	On 02/07/2018	Any day expiry	12.50	Put	198.84990	0.19885	148.21930	0.14822	198.850	13.77	0.39	0.00	0	2,000.00
\$ / R	On 02/07/2018	Any day expiry	13.12	Call	142.72750	0.14273	179.51360	0.17951	142.728	15.30	0.30	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry			12.68260	12.68260	12.81630	12.81630		14.15	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	66.55690	0.06656	46.60040	0.04660	66.557	13.11	0.17	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	72.90120	0.07290	91.73920	0.09174	72.901	16.54	0.16	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	59.35940	0.05936	74.74210	0.07474	59.359	16.86	0.14	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.70540	12.70540	12.83940	12.83940		14.15	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.71190	12.71190	12.84600	12.84600		14.10	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	1,769.43270	1.76943	1,643.28610	1.64329	1,769.433	17.82	0.93	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	4.40640	0.00441	5.11530	0.00512	4.406	20.49	0.01	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.71350	12.71350	12.84770	12.84770		14.12	0.00	0.00	0	70.00
\$ / R	On 27/07/2018	Any day expiry			12.71680	12.71680	12.85100	12.85100		14.14	0.00	0.00	0	1,345.00
\$ / R	On 31/07/2018	Any day expiry			12.72330	12.72330	12.85750	12.85750		14.10	0.00	0.00	0	2,515.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,168.32620	1.16833	1,052.03380	1.05203	1,168.326	16.67	0.83	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	6.29650	0.00630	7.56700	0.00757	6.296	19.93	0.01	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	3.37740	0.00338	3.99360	0.00399	3.377	20.67	0.01	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.73470	12.73470	12.86910	12.86910		14.20	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	177.00540	0.17701	134.96310	0.13496	177.005	13.55	0.30	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,220.87930	1.22088	1,104.24500	1.10424	1,220.879	16.71	0.83	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	4.94420	0.00494	5.71550	0.00572	4.944	20.15	0.01	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.74430	12.74430	12.87880	12.87880		14.17	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.77330	12.77330	12.90780	12.90780		14.19	0.00	0.00	0	2,879.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,168.91250	1.16891	1,057.02700	1.05703	1,168.913	16.38	0.78	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	9.97090	0.00997	12.10430	0.01210	9.971	19.02	0.02	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	4.51290	0.00451	5.30350	0.00530	4.513	19.11	0.01	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			12.80060	12.80060	12.93520	12.93520		14.22	0.00	19,405,709.60	1,516	89,026.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	34.45930	0.03446	29.08680	0.02909	34.459	12.73	0.08	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	35.64450	0.03564	30.09440	0.03009	35.644	12.68	0.08	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	46.72460	0.04672	35.66220	0.03566	46.725	12.77	0.10	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	68.02190	0.06802	50.41520	0.05042	68.022	12.91	0.13	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	85.74520	0.08575	64.48210	0.06448	85.745	13.00	0.16	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	95.76200	0.09576	72.52490	0.07252	95.762	13.05	0.17	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	118.25240	0.11825	90.79920	0.09080	118.252	13.14	0.20	0.00	0	13,300.00

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 17/09/2018	Foreign Exchange Future	12.25	Put	191.37370	0.19137	150.58510	0.15059	191.374	13.42	0.28	0.00	0	20,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	741.97370	0.74197	835.78510	0.83579	741.974	13.42	0.72	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	209.28860	0.20929	165.15770	0.16516	209.289	13.49	0.30	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	240.02980	0.24003	191.72620	0.19173	240.030	13.61	0.33	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	591.52830	0.59153	671.52140	0.67152	591.528	13.78	0.63	0.00	0	4,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	290.92830	0.29093	236.32140	0.23632	290.928	13.78	0.37	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	342.58640	0.34259	282.22840	0.28223	342.586	13.94	0.41	0.00	0	13,231.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	362.53500	0.36254	300.11050	0.30011	362.535	14.00	0.43	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	456.63190	0.45663	522.69870	0.52270	456.632	14.17	0.53	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	443.33890	0.44334	507.91200	0.50791	443.339	14.22	0.52	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	472.17920	0.47218	398.82450	0.39882	472.179	14.32	0.50	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.88	Put	490.27170	0.49027	414.93960	0.41494	490.272	14.38	0.51	0.00	0	250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	366.30710	0.36631	418.71360	0.41871	366.307	14.62	0.45	0.00	0	20,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	302.16460	0.30216	345.94750	0.34595	302.165	15.02	0.39	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	287.93710	0.28794	329.74290	0.32974	287.937	15.12	0.37	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	737.33710	0.73734	644.54290	0.64454	737.337	15.12	0.63	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	274.37900	0.27438	314.27870	0.31428	274.379	15.22	0.36	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	226.22020	0.22622	259.28640	0.25929	226.220	15.62	0.31	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	195.66510	0.19567	224.38650	0.22439	195.665	15.92	0.27	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	15.48150	0.01548	19.40310	0.01940	15.482	18.54	0.03	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	13.91950	0.01392	17.47020	0.01747	13.920	18.52	0.03	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	11.93510	0.01194	15.00710	0.01501	11.935	18.50	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	9.43640	0.00944	11.89440	0.01189	9.436	18.46	0.02	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.81830	12.81830	12.95300	12.95300		14.23	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,169.86160	1.16986	1,061.02040	1.06102	1,169.862	16.15	0.75	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	16.93390	0.01693	19.41550	0.01942	16.934	19.16	0.03	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	8.92680	0.00893	10.32710	0.01033	8.927	19.41	0.02	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.86170	12.86170	12.99660	12.99660		14.26	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.86810	12.86810	13.00300	13.00300		14.24	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.87130	12.87130	13.00620	13.00620		14.26	0.00	0.00	0	1,643.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,171.14480	1.17114	1,065.28330	1.06528	1,171.145	15.94	0.71	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	30.99440	0.03099	33.30910	0.03331	30.994	19.82	0.04	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	18.99870	0.01900	21.94480	0.02194	18.999	20.15	0.03	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.87930	12.87930	13.01430	13.01430		14.32	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	127.30310	0.12730	100.84560	0.10085	127.303	13.10	0.19	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,219.39700	1.21940	1,112.51020	1.11251	1,219.397	16.01	0.72	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	25.31300	0.02531	28.97020	0.02897	25.313	20.05	0.04	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.89200	12.89200	13.02690	13.02690		14.31	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			12.89670	12.89670	13.03160	13.03160		14.33	0.00	0.00	0	0.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	21.06990	0.02107	16.12290	0.01612	21.070	13.88	0.04	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	87.17360	0.08717	70.68250	0.07068	87.174	12.93	0.14	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	420.55690	0.42056	469.09250	0.46909	420.557	14.88	0.43	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			12.91860	12.91860	13.05350	13.05350		14.32	0.00	0.00	0	1,212.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,174.27130	1.17427	1,071.89290	1.07189	1,174.271	15.83	0.69	0.00	0	1,000.00

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	16.70	Call	42.68360	0.04268	46.41810	0.04642	42.684	20.12	0.05	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	24.62500	0.02462	29.31150	0.02931	24.625	20.20	0.03	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			12.93580	12.93580	13.07080	13.07080		14.38	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,059.65530	1.05966	962.29060	0.96229	1,059.655	15.53	0.65	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	82.94790	0.08295	91.86930	0.09187	82.948	18.36	0.10	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			12.94050	12.94050	13.07550	13.07550		14.39	0.00	6,470,250.00	500	24,921.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	95.69910	0.09570	79.05340	0.07905	95.699	12.97	0.14	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	303.12860	0.30313	0.00000	0.00000	303.129	13.59	0.32	164,348,165.31	39,589	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	354.51670	0.35452	299.32480	0.29932	354.517	13.76	0.35	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	795.01670	0.79502	874.82480	0.87482	795.017	13.76	0.65	0.00	0	150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	415.30400	0.41530	0.00000	0.00000	415.304	13.94	0.39	200,970,504.21	39,589	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	557.03080	0.55703	616.71300	0.61671	557.031	14.47	0.51	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	483.12080	0.48312	534.86350	0.53486	483.121	14.80	0.45	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	316.31030	0.31631	350.43680	0.35044	316.310	15.78	0.32	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	285.27860	0.28528	0.00000	0.00000	285.279	16.03	0.30	304,835,591.38	79,178	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.89	Call	146.92300	0.14692	163.90890	0.16391	146.923	17.33	0.17	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	135.94290	0.13594	151.62180	0.15162	135.943	17.46	0.16	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	73.78140	0.07378	80.96250	0.08096	73.781	18.78	0.09	0.00	0	2,000.00
\$ / R	On 31/12/2018	Any day expiry			12.96710	12.96710	13.10210	13.10210		14.34	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,175.91220	1.17591	1,076.50880	1.07651	1,175.912	15.69	0.66	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	51.78430	0.05178	58.25010	0.05825	51.784	20.09	0.06	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	29.79550	0.02980	35.53390	0.03553	29.796	20.09	0.04	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry			13.01570	13.01570	13.15060	13.15060		14.40	0.00	0.00	0	1,225.00
\$ / R	On 13/02/2019	Any day expiry			13.03590	13.03590	13.17090	13.17090		14.46	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			13.05910	13.05910	13.19410	13.19410		14.45	0.00	0.00	0	1,225.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.08690	13.08690	13.22200	13.22200		14.49	0.00	0.00	0	3,498.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	9.23200	0.00923	6.89800	0.00690	9.232	12.23	0.02	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	155.94260	0.15594	127.72280	0.12772	155.943	13.12	0.17	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.06	Put	241.14110	0.24114	204.36730	0.20437	241.141	13.36	0.24	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.76	Put	524.32760	0.52433	461.69990	0.46170	524.328	14.04	0.40	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.45	Call	571.88130	0.57188	623.31640	0.62332	571.881	14.98	0.45	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	322.92000	0.32292	353.77930	0.35378	322.920	16.45	0.28	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Call	214.80910	0.21481	236.41430	0.23641	214.809	17.23	0.20	0.00	0	1,000.00
\$ / R	On 27/03/2019	Any day expiry			13.10080	13.10080	13.23590	13.23590		14.49	0.00	0.00	0	4,414.00
\$ / R	On 30/04/2019	Any day expiry			13.15340	13.15340	13.28860	13.28860		14.52	0.00	0.00	0	1,225.00
\$ / R	On 14/06/2019	Foreign Exchange Future			13.22120	13.22120	13.35620	13.35620		14.67	0.00	0.00	0	3,087.00
\$ / R	On 13/12/2019	Foreign Exchange Future			13.49390	13.49390	13.62790	13.62790		15.17	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	102.51230	0.10251	106.29150	0.10629	102.512	19.76	0.07	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			13.78280	13.78280	13.91750	13.91750		15.51	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			13.87290	13.87290	14.00920	14.00920		15.65	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			13.96690	13.96690	14.10490	14.10490		15.82	0.00	0.00	0	0.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			12.65310	12.65310	12.78640	12.78640		14.03	0.00	442,858.50	35	402.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			12.80060	12.80060	12.93520	12.93520		14.22	0.00	128,006.00	10	57.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			12.94050		12.94050		13.07550	13.07550		14.39	0.00	64,702.50	5	15.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			13.22120		13.22120		13.35620	13.35620		14.67	0.00	0.00	0	0.00
£ / R	On 15/05/2018	Any day expiry			17.03190		17.03190		17.24560	17.24560		14.65	0.00	0.00	0	11.00
£ / R	On 18/06/2018	Foreign Exchange Future			17.13500		17.13500		17.35030	17.35030		14.40	0.00	39,444,770.00	2,302	430,209.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	575.25380		0.57525		437.72820	0.43773	575.254	15.01	0.65	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	2.96080		0.00296		4.04140	0.00404	2.961	20.16	0.01	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future			17.41130		17.41130		17.62940	17.62940		14.54	0.00	0.00	0	17,994.00
£ / R	On 14/12/2018	Foreign Exchange Future			17.67910		17.67910		17.89980	17.89980		14.79	0.00	2,475,074.00	140	6,367.00
£ / R	On 18/03/2019	Foreign Exchange Future			17.97010		17.97010		18.19260	18.19260		14.95	0.00	0.00	0	4,932.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.23760		18.23760		18.45960	18.45960		15.03	0.00	0.00	0	5,465.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.11625		0.11625		0.11757	0.11757		19.32	0.00	14,530.88	125	8,421.00
¥ / R	On 29/06/2018	Any day expiry			0.11651		0.11651		0.11784	0.11784		17.94	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.11837		0.11837		0.11971	0.11971		15.87	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.12049		0.12049		0.12184	0.12184		14.34	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12506		0.12506		0.12644	0.12644		20.04	0.00	0.00	0	0.00
€ / R	On 23/05/2018	Any day expiry			15.06370		15.06370		15.24920	15.24920		13.21	0.00	0.00	0	41.00
€ / R	On 18/06/2018	Foreign Exchange Future			15.14490		15.14490		15.33110	15.33110		13.23	0.00	198,186,161.40	13,086	116,067.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	4.88570		0.00489		2.87700	0.00288	4.886	15.51	0.02	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	8.95730		0.00896		5.80270	0.00580	8.957	14.73	0.03	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	14.06580		0.01407		9.32800	0.00933	14.066	13.82	0.05	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	25.52390		0.02552		16.60080	0.01660	25.524	12.66	0.08	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.30	Call	873.35930		0.87336	1,049.55220	1.04955	873.359	12.45	0.91	0.00	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.40	Call	780.35460		0.78035	953.95510	0.95396	780.355	12.03	0.89	0.00	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	352.73340		0.35273	459.58370	0.45958	352.733	12.99	0.59	0.00	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	342.09910		0.34210	232.69940	0.23270	342.099	13.46	0.55	0.00	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.63	Call	125.09770		0.12510	166.09730	0.16610	125.098	14.34	0.27	0.00	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.00	Call	63.67520		0.06368	86.00700	0.08601	63.675	15.06	0.16	0.00	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,319.90620		1.31991	1,142.87610	1.14288	1,319.906	15.51	0.93	0.00	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	1.82790		0.00183	1.56340	0.00156	1.828	22.42	0.01	0.00	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	0.56300		0.00056	0.80530	0.00081	0.563	28.49	0.00	0.00	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.43130		15.43130		15.62060	15.62060		13.43	0.00	0.00	0	57,507.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	20.80560		0.02081	14.80670	0.01481	20.806	12.89	0.04	0.00	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	77.29140		0.07729	46.47680	0.04648	77.291	12.04	0.13	0.00	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	771.05810		0.77106	636.55530	0.63656	771.058	14.07	0.61	0.00	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	159.95170		0.15995	183.18410	0.18318	159.952	15.48	0.20	0.00	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	17.16340		0.01716	17.88800	0.01789	17.163	19.37	0.03	0.00	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.71570		15.71570		15.90770	15.90770		13.50	0.00	0.00	0	7,625.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.03140		16.03140		16.22340	16.22340		13.60	0.00	0.00	0	4,686.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.29850		16.29850		16.49090	16.49090		13.80	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap			93.97000		93.97000		93.76000	93.76000			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	90.90000	90.90000	90.90000	90.69000	90.69000				0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap	89.59000	89.59000	89.59000	89.36000	89.36000				0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap	91.71000	91.71000	91.71000	91.47000	91.47000				0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap	95.48000	95.48000	95.48000	95.22000	95.22000				0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap	94.00000	94.00000	94.00000	93.73000	93.73000				0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap	96.05000	96.05000	96.05000	95.76000	95.76000				0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap	99.76000	99.76000	99.76000	99.46000	99.46000				0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap	100.09000	100.09000	100.09000	99.77000	99.77000				0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap	95.28000	95.28000	95.28000	94.93000	94.93000				0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap	100.74000	100.74000	100.74000	100.39000	100.39000				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	100.04000	100.04000	100.04000	100.03000	100.03000				0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap	100.47000	100.47000	100.47000	100.46000	100.46000				0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap	99.46000	99.46000	99.46000	99.44000	99.44000				0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap	100.11000	100.11000	100.11000	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	98.51000	98.51000	98.51000	98.50000	98.50000				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.85000	98.85000	98.85000	98.84000	98.84000				0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.21000	99.21000	99.21000	99.19000	99.19000				0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.57000	99.57000	99.57000	99.54000	99.54000				0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.92000	99.92000	99.92000	99.88000	99.88000				0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap	100.83000	100.83000	100.83000	100.77000	100.77000				0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap	98.54000	98.54000	98.54000	98.46000	98.46000				0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap	100.37000	100.37000	100.37000	100.28000	100.28000				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	95.88000	95.88000	95.88000	95.76000	95.76000				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.07000	95.07000	95.07000	94.94000	94.94000				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	94.22000	94.22000	94.22000	94.08000	94.08000				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	94.35000	94.35000	94.35000	94.20000	94.20000				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.51000	96.51000	96.51000	96.35000	96.35000				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.61000	96.61000	96.61000	96.45000	96.45000				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.77000	97.77000	97.77000	97.60000	97.60000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	99.94000	99.94000	99.94000	99.76000	99.76000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	101.16000	101.16000	101.16000	100.98000	100.98000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	96.22000	96.22000	96.22000	96.03000	96.03000				0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap	100.52000	100.52000	100.52000	100.32000	100.32000				0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future	592.50500	592.50500	592.50500	593.71400	593.71400				0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future	603.14900	603.14900	603.14900	604.49000	604.49000				0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future	614.88000	614.88000	614.88000	616.42500	616.42500				0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future	694.38400	694.38400	694.38400	697.63800	697.63800				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 01/11/2018	Index Future	706.85800		706.85800		710.30000	710.30000			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	720.60700		720.60700		724.32400	724.32400			0.00	0.00	0	0.00
ALBI	On 02/08/2018	Index Future	634.05600		634.05600		637.37100	637.37100			0.00	12,681,120.00	2	885.00
ALBI	On 01/11/2018	Index Future	645.44700		645.44700		648.93900	648.93900			0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future	658.00000		658.00000		661.75200	661.75200			0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.52210	9.52210		9.59410	9.59410			11.86	0.00	95,221.00	10	13,367.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.64040	9.64040		9.71280	9.71280			12.09	0.00	0.00	0	850.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.75570	9.75570		9.82770	9.82770			12.38	0.00	0.00	0	11,312.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	9.99160	9.99160		10.06230	10.06230			12.73	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.84140	9.84140		9.91900	9.91900			13.33	0.00	0.00	0	1,500.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	10.09970	10.09970		10.17890	10.17890			13.37	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	12.68000	12.68000		12.84080	12.84080			12.68	0.00	0.00	0	1,215.00
CHF / R	On 17/09/2018	Foreign Exchange Future	12.93220	12.93220		13.09640	13.09640			12.72	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future	13.18280	13.18280		13.34930	13.34930			13.04	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	13.69120	13.69120		13.85800	13.85800			13.43	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.98550	1.98550		2.00750	2.00750			12.97	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	2.00130	2.00130		2.02360	2.02360			12.95	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.01650	2.01650		2.03890	2.03890			13.14	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.04670	2.04670		2.06820	2.06820			13.83	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.03700	2.03700		2.06250	2.06250			13.61	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.07630	2.07630		2.10220	2.10220			13.82	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.11620	2.11620		2.14240	2.14240			13.77	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.26060	2.26060		2.28630	2.28630			14.54	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future	10.34000	79.45704		10.34000	79.45704				0.00	0.00	0	0.00
ES33	On 02/08/2018	Bond Future	10.51554	80.36011		10.44245	80.81647				0.00	0.00	0	9,466.00
ES33	On 01/11/2018	Bond Future	10.61661	78.01510		10.53862	78.49421				0.00	0.00	0	0.00
ES33	On 07/02/2019	Bond Future	10.73226	79.53188		10.64743	80.04358				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 03/05/2018	Bond Future	10.50500	82.84976		10.50500	82.84976				0.00	0.00	0	0.00
ES42	On 02/08/2018	Bond Future	10.67671	83.73070		10.60899	84.22185				0.00	0.00	0	7,957.00
ES42	On 01/11/2018	Bond Future	10.77271	80.97476		10.70052	81.49015				0.00	0.00	0	0.00
ES42	On 07/02/2019	Bond Future	10.87873	82.54884		10.80045	83.09853				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	630.55500	630.55500		634.03100	634.03100				0.00	0.00	0	464.00
GOVI	On 01/11/2018	GOVI	641.88300	641.88300		645.53800	645.53800				0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI	654.36800	654.36800		658.28400	658.28400				0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.61340	1.61340		1.63040	1.63040			13.73	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.63400	1.63400		1.65170	1.65170			14.40	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.65380	1.65380		1.67190	1.67190			14.28	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.74550	1.74550		1.76350	1.76350			15.08	0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	133.86202	133.86202		133.86202	133.86202				0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future	134.74278	134.74278		134.92365	134.92365				0.00	0.00	0	864.00
I2025	On 01/11/2018	Bond Future	137.18457	137.18457		137.39663	137.39663				0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future	138.46746	138.46746		138.74414	138.74414				0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future	100.86480	100.86480		100.86480	100.86480				0.00	0.00	0	0.00
I2029	On 02/08/2018	Bond Future	102.79616	102.79616		102.70402	102.70402				0.00	0.00	0	1,370.00
I2029	On 01/11/2018	Bond Future	103.60932	103.60932		103.53684	103.53684				0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future	105.64582	105.64582		105.61754	105.61754				0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 03/05/2018	Bond Future	104.73782	104.73782		104.73782	104.73782				0.00	0.00	0	0.00
I2033	On 02/08/2018	Bond Future	106.63975	106.63975		106.64769	106.64769				0.00	0.00	0	6,151.00
I2033	On 01/11/2018	Bond Future	107.45115	107.45115		107.48126	107.48126				0.00	0.00	0	0.00
I2033	On 07/02/2019	Bond Future	109.56320	109.56320		109.64123	109.64123				0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future	128.02119	128.02119		128.02119	128.02119				0.00	0.00	0	0.00
I2038	On 02/08/2018	Bond Future	128.79432	128.79432		128.80390	128.80390				0.00	0.00	0	9,180.00
I2038	On 01/11/2018	Bond Future	131.12826	131.12826		131.16469	131.16469				0.00	0.00	0	0.00
I2038	On 07/02/2019	Bond Future	132.11544	132.11544		132.21017	132.21017				0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 03/05/2018	Bond Future	120.88782	120.88782		120.88782	120.88782				0.00	0.00	0	0.00

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
I2046	On 02/08/2018	Bond Future	123.08355		123.08355		123.09213	123.09213			0.00	0.00	0	10,917.00
I2046	On 01/11/2018	Bond Future	123.66475		123.66475		123.69904	123.69904			0.00	0.00	0	0.00
I2046	On 07/02/2019	Bond Future	126.09530		126.09530		126.18482	126.18482			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		128.74269	128.74269			0.00	0.00	0	0.00
I2050	On 02/08/2018	Bond Future	128.79415		128.79415		129.36909	129.36909			0.00	0.00	0	9,775.00
I2050	On 01/11/2018	Bond Future	131.12811		131.12811		131.74020	131.74020			0.00	0.00	0	0.00
I2050	On 07/02/2019	Bond Future	131.93377		131.93377		132.61578	132.61578			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	259.57600		259.57600		259.93200	259.93200			0.00	0.00	0	884.00
IGOV	On 01/11/2018	Index Future	264.28000		264.28000		264.69600	264.69600			0.00	0.00	0	241.00
IGOV	On 07/02/2019	Index Future	269.47500		269.47500		270.01600	270.01600			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	0.12530		0.12530		0.12660	0.12660			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future	0.12380		0.12380		0.12610	0.12610			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future	0.12300		0.12300		0.12540	0.12540			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.12200		0.12200		0.12430	0.12430			0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future	1.56870		1.56870		1.58560	1.58560		13.53	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future	1.59280		1.59280		1.61000	1.61000		14.03	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future	1.61640		1.61640		1.63350	1.63350		13.78	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.66140		1.66140		1.67860	1.67860		13.50	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future	8.87590		8.87590		8.97530	8.97530		12.58	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future	8.98160		8.98160		9.08170	9.08170		12.73	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future	9.08490		9.08490		9.18480	9.18480		13.10	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	9.58840		9.58840		9.68630	9.68630		13.85	0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future	1.27280		1.27280		1.28310	1.28310			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future	1.27860		1.27860		1.28880	1.28880			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future	1.28410		1.28410		1.29470	1.29470			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future	1.34590		1.34590		1.35530	1.35530			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future	1.35420		1.35420		1.35690	1.35690			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future	1.36020		1.36020		1.36290	1.36290			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
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.19690		1.19690		1.19900	1.19900			0.00	17,953.50	15	135.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.20550		1.20550		1.20760	1.20760			0.00	0.00	0	0.00
R / ¥	On 29/06/2018	Any day expiry			8.58290		8.58290	0.11531	8.48630	8.48630		14.82	0.00	0.00	0	0.00
R / ¥	On 29/06/2018	Any day expiry	8.34	Put	1,125.45200		0.11255	0.11531	1,379.80410	0.13798	1,125.452	16.06	0.31	0.00	0	110,000.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.60240		8.60240	0.11531	8.50560	8.50560		14.82	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	3,510.42270		0.35104	0.11531	4,212.02280	0.42120	3,510.423	13.87	0.74	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.44810		8.44810	0.11531	8.35370	8.35370		15.68	0.00	0.00	0	283.00
R186	On 03/05/2018	Bond Future			8.27000		117.51699		8.27000	117.51699		6.28	0.00	0.00	0	0.00
R186	On 02/08/2018	Bond Future			8.39966		113.77611		8.32465	114.25770		7.00	0.00	870,387,241.50	7,650	125,910.00
R186	On 02/08/2018	Bond Future	7.50	Call	82.82000		0.08282		115.86000	0.11586	82.820	6.37	0.05	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.25	Call	1,160.38000		1.16038		1,378.82000	1.37882	1,160.380	7.05	0.41	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.50	Put	1,343.11000		1.34311		1,155.22000	1.15522	1,343.110	7.31	0.43	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future			8.44893		115.81993		8.36717	116.33124		7.05	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	1,027.81000		1.02781		1,194.61000	1.19461	1,027.810	6.82	0.30	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	2,375.45000		2.37545		2,653.95000	2.65395	2,375.450	7.20	0.51	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	933.52000		0.93352		821.34000	0.82134	933.520	7.80	0.24	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			8.50542		112.76644		8.41404	113.32139		7.45	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 03/05/2018	Bond Future			305.67769		305.67769		305.67769	305.67769			0.00	0.00	0	0.00
R197	On 02/08/2018	Bond Future			304.06716		304.06716		304.09337	304.09337			0.00	0.00	0	2,350.00
R197	On 01/11/2018	Bond Future			309.57745		309.57745		309.66696	309.66696			0.00	0.00	0	0.00
R197	On 07/02/2019	Bond Future			308.30515		308.30515		308.53122	308.53122			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 03/05/2018	Bond Future			242.27886		242.27886		242.27886	242.27886		3.97	0.00	0.00	0	0.00
R202	On 02/08/2018	Bond Future			242.28240		242.28240		242.89449	242.89449			0.00	0.00	0	22,199.00
R202	On 01/11/2018	Bond Future			246.67328		246.67328		247.34659	247.34659			0.00	0.00	0	0.00
R202	On 07/02/2019	Bond Future			247.61410		247.61410		248.40894	248.40894			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future			7.70000		101.63394		7.70000	101.63394		4.03	0.00	0.00	0	0.00
R2023	On 02/08/2018	Bond Future			7.78698		103.22131		7.73034	103.43562		4.01	0.00	21,779,696.41	211	34,952.00
R2023	On 01/11/2018	Bond Future			7.82435		101.14919		7.75867	101.38594		4.02	0.00	0.00	0	0.00
R2023	On 07/02/2019	Bond Future			7.87045		103.11600		7.79076	103.38735		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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 03/05/2018	Bond Future			8.67000		97.24977		8.67000	97.24977		8.44	0.00	0.00	0	0.00
R2030	On 02/08/2018	Bond Future			8.82546		94.26597		8.73608	94.88022		9.42	0.00	7,447,011.63	79	41,085.00
R2030	On 02/08/2018	Bond Future	8.51	Call	875.88000		0.87588	1,095.94000	1.09594	875.880		9.31	0.32	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	2,138.59000		2.13859	2,508.07000	2.50807	2,138.590		9.86	0.56	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	478.69000		0.47869	387.71000	0.38771	478.690		10.70	0.17	0.00	0	7,850.00
R2030	On 01/11/2018	Bond Future			8.87610		95.95918		8.78101	96.60199		9.59	0.00	0.00	0	0.00
R2030	On 07/02/2019	Bond Future			8.93381		93.81546		8.83072	94.49930		10.19	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 03/05/2018	Bond Future			8.84500		96.13560		8.84500	96.13560		9.53	0.00	0.00	0	0.00
R2032	On 02/08/2018	Bond Future			9.00328		97.03740		8.91431	97.70339		10.21	0.00	4,657,795.20	48	30,350.00
R2032	On 01/11/2018	Bond Future			9.05803		94.62541		8.96371	95.32104		10.80	0.00	0.00	0	0.00
R2032	On 07/02/2019	Bond Future			9.11939		96.46514		9.01776	97.20262		11.00	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future			8.97500		100.78171		8.97500	100.78171		10.39	0.00	0.00	0	0.00
R2035	On 02/08/2018	Bond Future			9.11163		101.84396		9.03837	102.45793		11.14	0.00	0.00	0	65,685.00
R2035	On 01/11/2018	Bond Future			9.16640		99.17711		9.08862	99.82054		11.83	0.00	0.00	0	0.00
R2035	On 07/02/2019	Bond Future			9.22873		101.10551		9.14464	101.79095		12.06	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 03/05/2018	Bond Future			9.06000		97.24866		9.06000	97.24866		10.96	0.00	0.00	0	0.00
R2037	On 02/08/2018	Bond Future			9.20571		93.94499		9.12744	94.60490		12.28	0.00	74,498,377.07	793	51,931.00
R2037	On 01/11/2018	Bond Future			9.25702		95.63239		9.17434	96.32168		12.50	0.00	0.00	0	0.00
R2037	On 07/02/2019	Bond Future			9.31488		93.23180		9.22606	93.96277		13.33	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 03/05/2018	Bond Future			6.75500		103.76552		6.75500	103.76552		0.33	0.00	0.00	0	0.00
R204	On 02/08/2018	Bond Future			6.41217		101.57322		6.32911	101.60393		0.24	0.00	0.00	0	10,121.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future			9.12500		101.21378		9.12500	101.21378		11.57	0.00	0.00	0	0.00
R2040	On 02/08/2018	Bond Future			9.25490		97.80772		9.19218	98.38013		12.97	0.00	0.00	0	23,766.00
R2040	On 01/11/2018	Bond Future			9.30546		99.56451		9.23892	100.16538		13.20	0.00	0.00	0	0.00
R2040	On 07/02/2019	Bond Future			9.36238		96.98976		9.29041	97.63181		14.09	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future			9.16000		98.29092		9.16000	98.29092		12.27	0.00	0.00	0	0.00
R2044	On 02/08/2018	Bond Future			9.28805		94.94298		9.22544	95.52694		13.76	0.00	949,429.80	10	32,691.00
R2044	On 01/11/2018	Bond Future			9.33686		96.64837		9.27060	97.26042		14.02	0.00	0.00	0	0.00
R2044	On 07/02/2019	Bond Future			9.39170		94.14219		9.32026	94.79478		14.98	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
R2044	On 31/01/2044	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 03/05/2018	Bond Future	9.14500		97.59881		9.14500	97.59881		12.80	0.00	0.00	0	0.00
R2048	On 02/08/2018	Bond Future	9.26211		98.64426		9.20470	99.19858		13.75	0.00	493,221.30	5	100,451.00
R2048	On 01/11/2018	Bond Future	9.31163		95.98333		9.25077	96.56525		14.65	0.00	0.00	0	0.00
R2048	On 07/02/2019	Bond Future	9.36753		97.84951		9.30176	98.47143		14.97	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future	7.17000		102.37321		7.17000	102.37321		1.04	0.00	0.00	0	0.00
R207	On 02/08/2018	Bond Future	7.24749		100.44947		7.16606	100.55893		1.01	0.00	12,154,385.87	121	20,892.00
R207	On 01/11/2018	Bond Future	7.22939		102.25384		7.11380	102.38381		0.92	0.00	0.00	0	0.00
R207	On 07/02/2019	Bond Future	7.19922		100.59698		7.01456	100.75949		0.82	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 03/05/2018	Bond Future	7.37000		99.10002		7.37000	99.10002		2.18	0.00	0.00	0	0.00
R208	On 02/08/2018	Bond Future	7.46266		100.68236		7.39635	100.83765		2.04	0.00	0.00	0	30,909.00
R208	On 01/11/2018	Bond Future	7.48410		99.09137		7.40170	99.26778		2.04	0.00	0.00	0	0.00
R208	On 07/02/2019	Bond Future	7.51173		101.01808		7.40275	101.22734		1.93	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future	9.01000		76.33237		9.01000	76.33237		11.46	0.00	0.00	0	0.00
R209	On 02/08/2018	Bond Future	9.13838		77.11139		9.06545	77.62752		12.33	0.00	296,878,851.50	3,850	90,600.00
R209	On 02/08/2018	Bond Future	8.46	Call	309.54000	0.30954	395.73000	0.39573	309.540	11.49	0.14	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	344.88000	0.34488	438.18000	0.43818	344.880	11.54	0.15	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	3,183.95000	3.18395	2,857.78000	2.85778	3,183.950	12.07	0.67	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	1,321.04000	1.32104	1,551.97000	1.55197	1,321.040	12.27	0.41	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	1,695.24000	1.69524	1,486.14000	1.48614	1,695.240	12.72	0.45	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	1,132.10000	1.13210	980.62000	0.98062	1,132.100	13.12	0.33	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	4,269.41000	4.26941	4,681.71000	4.68171	4,269.410	13.55	0.77	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	209.11000	0.20911	174.29000	0.17429	209.110	14.18	0.08	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	30.75000	0.03075	24.60000	0.02460	30.750	14.18	0.02	0.00	0	435.00
R209	On 01/11/2018	Bond Future	9.18778		75.34879		9.11077	75.88823		13.11	0.00	0.00	0	0.00
R209	On 07/02/2019	Bond Future	9.24267		76.81377		9.16004	77.38619		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

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/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		187.85973	187.85973			0.00	0.00	0	0.00
R210	On 02/08/2018	Bond Future	191.02216		191.02216		191.28541	191.28541			0.00	0.00	0	2,159.00
R210	On 01/11/2018	Bond Future	191.98378		191.98378		192.29104	192.29104			0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future	195.75704		195.75704		196.15534	196.15534			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 03/05/2018	Bond Future	154.84270		154.84270		154.84270	154.84270			0.00	0.00	0	0.00
R212	On 02/08/2018	Bond Future	155.27409		155.27409		155.56459	155.56459			0.00	0.00	0	3,975.00
R212	On 01/11/2018	Bond Future	158.08782		158.08782		158.41582	158.41582			0.00	0.00	0	0.00
R212	On 07/02/2019	Bond Future	159.04128		159.04128		159.44546	159.44546			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future	8.74500		88.00522		8.74500	88.00522		9.25	0.00	0.00	0	0.00
R213	On 02/08/2018	Bond Future	8.89929		88.83928		8.80510	89.47728		9.95	0.00	9,861,160.08	111	29,247.00
R213	On 01/11/2018	Bond Future	8.95201		86.88877		8.85231	87.55426		10.56	0.00	0.00	0	0.00
R213	On 07/02/2019	Bond Future	9.01234		88.57826		8.90504	89.28263		10.79	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 03/05/2018	Bond Future	9.11500		76.26805		9.11500	76.26805		12.36	0.00	0.00	0	0.00
R214	On 02/08/2018	Bond Future	9.24194		77.01199		9.17428	77.51901		13.31	0.00	0.00	0	29,851.00
R214	On 01/11/2018	Bond Future	9.29135		75.10234		9.21997	75.63234		14.17	0.00	0.00	0	0.00
R214	On 07/02/2019	Bond Future	9.34712		76.56263		9.27054	77.12532		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	9.48400		9.48400		9.59770	9.59770		12.22	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	9.61530		9.61530		9.73050	9.73050		12.26	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	9.74160		9.74160		9.85710	9.85710		12.49	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.30330		10.30330		10.42000	10.42000		13.11	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	2.93870		2.93870		2.97670	2.97670		14.96	0.00	0.00	0	3,940.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.88260		2.88260		2.92390	2.92390		14.71	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.82730		2.82730		2.87070	2.87070		14.30	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.79880		2.79880		2.84260	2.84260		13.88	0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.23390		1.23390		1.26030	1.26030			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.20820		1.20820		1.23370	1.23370			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.18430		1.18430		1.20880	1.20880			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
ZMW / R		On 14/06/2019	Foreign Exchange Future	1.13600	1.13600	1.15840	1.15840			0.00	0.00	0	0.00
Total for Derivatives :											3,346,096,821.75	279,589	6 647 903.00
Grand Total:											3,346,096,821.75	279,589	6 647 903.00