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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 07/05/2018

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 07/05/2018	Any day expiry	12.57250	12.57250		12.58580	12.58580		17.06	0.00	678,915,000.00	54,000	0.00	
\$ / R	On 09/05/2018	Any day expiry	12.57920	12.57920		12.58590	12.58590		16.45	0.00	0.00	0	0.00	
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	179.96230	0.17996	185.46020	0.18546	179.962	19.55	0.81	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	1,280.82360	1.28082	1,274.11690	1.27412	1,280.824	37.67	1.00	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	0.05360	0.00005	0.08490	0.00008	0.054	84.12	0.00	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry	12.58090	12.58090		12.58920	12.58920		16.40	0.00	0.00	0	70.00	
\$ / R	On 14/05/2018	Any day expiry	12.58590	12.58590		12.59430	12.59430		14.99	0.00	0.00	0	0.00	
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	212.73600	0.21274	217.08920	0.21709	212.736	16.02	0.72	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	1,914.14350	1.91414	1,905.77140	1.90577	1,914.144	29.83	1.00	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	0.12670	0.00013	0.12820	0.00013	0.127	49.35	0.00	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry	12.58760	12.58760		12.59600	12.59600		14.95	0.00	0.00	0	0.00	
\$ / R	On 15/05/2018	Any day expiry	10.90	Put	0.00000	0.00000	0.00710	0.00001	0.000	18.89	0.00	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	11.70	Put	0.45240	0.00045	0.36070	0.00036	0.452	18.80	0.00	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	12.20	Call	401.50050	0.40150	414.71710	0.41472	401.501	16.35	0.90	0.00	0	1,000.00
\$ / R	On 18/05/2018	Any day expiry	12.59270	12.59270		12.60110	12.60110		14.84	0.00	0.00	0	0.00	
\$ / R	On 18/05/2018	Any day expiry	12.00	Put	5.78980	0.00579	7.49470	0.00749	5.790	16.04	0.04	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 21/05/2018	Any day expiry		12.59780	12.59780	12.60620	12.60620		14.25	0.00	0.00	0	46,000.00
\$ / R	11.95	Call	On 21/05/2018	Any day expiry	652.25800	0.65226	662.15800	0.66216	652.258	14.60	0.97	0.00	0	30,000.00
\$ / R		On 22/05/2018	Any day expiry		12.59940	12.59940	12.60790	12.60790		14.32	0.00	0.00	0	34,600.00
\$ / R	12.00	Call	On 22/05/2018	Any day expiry	606.20670	0.60621	616.64030	0.61664	606.207	14.29	0.96	0.00	0	30,000.00
\$ / R		On 25/05/2018	Any day expiry		12.60450	12.60450	12.61300	12.61300		14.46	0.00	0.00	0	20,000.00
\$ / R	12.37	Call	On 25/05/2018	Any day expiry	300.69190	0.30069	314.86350	0.31486	300.692	14.12	0.73	0.00	0	30,000.00
\$ / R	12.60	Call	On 25/05/2018	Any day expiry	163.64550	0.16365	178.21980	0.17822	163.645	14.46	0.51	0.00	0	80,000.00
\$ / R		On 29/05/2018	Any day expiry		12.61130	12.61130	12.61970	12.61970		14.13	0.00	0.00	0	40,000.00
\$ / R	12.45	Call	On 29/05/2018	Any day expiry	261.36530	0.26137	275.24790	0.27525	261.365	13.74	0.65	0.00	0	40,000.00
\$ / R	12.46	Call	On 29/05/2018	Any day expiry	255.28420	0.25528	269.18760	0.26919	255.284	13.76	0.65	0.00	0	30,000.00
\$ / R		On 31/05/2018	Any day expiry		12.61470	12.61470	12.62310	12.62310		14.20	0.00	0.00	0	181.00
\$ / R	12.60	Put	On 31/05/2018	Any day expiry	175.89920	0.17590	180.66710	0.18067	175.899	14.20	0.48	0.00	0	270.00
\$ / R	12.69	Call	On 31/05/2018	Any day expiry	152.92570	0.15293	165.55880	0.16556	152.926	14.54	0.44	0.00	0	270.00
\$ / R	13.80	Put	On 31/05/2018	Any day expiry	1,190.88140	1.19088	1,184.02670	1.18403	1,190.881	17.80	0.97	0.00	0	1,000.00
\$ / R	15.43	Call	On 31/05/2018	Any day expiry	0.21020	0.00021	0.28990	0.00029	0.210	25.05	0.00	0.00	0	500.00
\$ / R	15.89	Call	On 31/05/2018	Any day expiry	0.11310	0.00011	0.19300	0.00019	0.113	27.06	0.00	0.00	0	500.00
\$ / R		On 08/06/2018	Any day expiry		12.62830	12.62830	12.63670	12.63670		14.17	0.00	0.00	0	1,746.00
\$ / R	12.80	Call	On 08/06/2018	Any day expiry	147.99080	0.14799	158.38970	0.15839	147.991	14.88	0.39	0.00	0	1,746.00
\$ / R		On 18/06/2018	Foreign Exchange Future		12.64500	12.64500	12.65310	12.65310		14.16	0.00	740,061,270.00	58,526	1,145,190.00
\$ / R	11.00	Put	On 18/06/2018	Foreign Exchange Future	1.02570	0.00103	1.29250	0.00129	1.026	15.98	0.00	0.00	0	60,750.00
\$ / R	11.20	Put	On 18/06/2018	Foreign Exchange Future	2.04000	0.00204	2.51370	0.00251	2.040	15.32	0.01	0.00	0	2,550.00
\$ / R	11.35	Call	On 18/06/2018	Foreign Exchange Future	1,298.39900	1.29840	1,307.21440	1.30721	1,298.399	14.82	0.99	0.00	0	10,000.00
\$ / R	11.45	Call	On 18/06/2018	Foreign Exchange Future	1,199.79880	1.19980	1,208.81270	1.20881	1,199.799	14.51	0.98	0.00	0	10,000.00
\$ / R	11.50	Put	On 18/06/2018	Foreign Exchange Future	5.71480	0.00571	6.73250	0.00673	5.715	14.36	0.02	0.00	0	40,216.00
\$ / R	11.60	Put	On 18/06/2018	Foreign Exchange Future	8.07290	0.00807	9.32150	0.00932	8.073	14.06	0.03	0.00	0	12,000.00
\$ / R	11.75	Put	On 18/06/2018	Foreign Exchange Future	13.41110	0.01341	15.05480	0.01505	13.411	13.62	0.05	0.00	0	60,000.00
\$ / R	11.77	Put	On 18/06/2018	Foreign Exchange Future	14.33500	0.01434	16.03450	0.01603	14.335	13.56	0.06	0.00	0	76,000.00
\$ / R	11.80	Put	On 18/06/2018	Foreign Exchange Future	15.83410	0.01583	17.61800	0.01762	15.834	13.47	0.06	0.00	0	5,500.00
\$ / R	11.90	Put	On 18/06/2018	Foreign Exchange Future	21.95970	0.02196	24.02450	0.02402	21.960	13.17	0.08	0.00	0	9,500.00
\$ / R	12.00	Call	On 18/06/2018	Foreign Exchange Future	675.23620	0.67524	685.66560	0.68567	675.236	12.87	0.89	0.00	0	3,000.00
\$ / R	12.00	Put	On 18/06/2018	Foreign Exchange Future	30.23620	0.03024	32.56560	0.03257	30.236	12.87	0.11	13,985,268.00	10,000	38,700.00
\$ / R	12.06	Put	On 18/06/2018	Foreign Exchange Future	39.23360	0.03923	41.81930	0.04182	39.234	12.99	0.14	0.00	0	150.00
\$ / R	12.12	Put	On 18/06/2018	Foreign Exchange Future	50.07000	0.05007	52.88030	0.05288	50.070	13.11	0.16	0.00	0	372.00
\$ / R	12.14	Put	On 18/06/2018	Foreign Exchange Future	54.12200	0.05412	56.99710	0.05700	54.122	13.15	0.17	0.00	0	155,500.00
\$ / R	12.15	Call	On 18/06/2018	Foreign Exchange Future	551.23310	0.55123	562.23860	0.56224	551.233	13.17	0.82	0.00	0	500.00
\$ / R	12.15	Put	On 18/06/2018	Foreign Exchange Future	56.23310	0.05623	59.13860	0.05914	56.233	13.17	0.18	0.00	0	1,000.00
\$ / R	12.23	Call	On 18/06/2018	Foreign Exchange Future	490.26800	0.49027	501.46910	0.50147	490.268	13.33	0.78	0.00	0	3,000.00
\$ / R	12.25	Call	On 18/06/2018	Foreign Exchange Future	475.64550	0.47565	486.87950	0.48688	475.646	13.37	0.77	0.00	0	40,000.00
\$ / R	12.25	Put	On 18/06/2018	Foreign Exchange Future	80.64550	0.08065	83.77950	0.08378	80.646	13.37	0.24	0.00	0	12,415.00
\$ / R	12.30	Call	On 18/06/2018	Foreign Exchange Future	440.21850	0.44022	451.50480	0.45150	440.218	13.47	0.74	0.00	0	4,000.00
\$ / R	12.30	Put	On 18/06/2018	Foreign Exchange Future	95.21850	0.09522	98.40480	0.09840	95.219	13.47	0.26	0.00	0	24,500.00
\$ / R	12.40	Put	On 18/06/2018	Foreign Exchange Future	129.37260	0.12937	132.52050	0.13252	129.373	13.66	0.33	0.00	0	15,103.00
\$ / R	12.45	Call	On 18/06/2018	Foreign Exchange Future	344.01960	0.34402	355.17420	0.35517	344.020	13.76	0.64	0.00	0	150.00
\$ / R	12.50	Call	On 18/06/2018	Foreign Exchange Future	315.40120	0.31540	326.41380	0.32641	315.401	13.86	0.61	0.00	0	6,550.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	170.40120	0.17040	173.31380	0.17331	170.401	13.86	0.39	0.00	0	115,230.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	304.80530	0.30481	306.49000	0.30649	304.805	14.48	0.56	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	449.49270	0.44949	449.77320	0.44977	449.493	15.15	0.67	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	124.55330	0.12455	132.64120	0.13264	124.553	15.28	0.31	0.00	0	15,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	479.55330	0.47955	479.54120	0.47954	479.553	15.28	0.69	0.00	0	21,228.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	518.10610	0.51811	517.72680	0.51773	518.106	15.44	0.72	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	614.61390	0.61461	613.35390	0.61335	614.614	15.82	0.77	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	639.52920	0.63953	638.05180	0.63805	639.529	15.92	0.78	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	724.55590	0.72456	722.37870	0.72238	724.556	16.24	0.81	0.00	0	25,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	62.78060	0.06278	68.38840	0.06839	62.781	16.37	0.17	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	865.04940	0.86505	861.89220	0.86189	865.049	16.66	0.86	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	883.02300	0.88302	879.74940	0.87975	883.023	16.71	0.86	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	901.07740	0.90108	897.68910	0.89769	901.077	16.76	0.87	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,029.47940	1.02948	1,025.34000	1.02534	1,029.479	17.13	0.90	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,132.45640	1.13246	1,127.79030	1.12779	1,132.456	17.42	0.92	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,179.76080	1.17976	1,174.87360	1.17487	1,179.761	17.55	0.92	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,189.25480	1.18925	1,184.32480	1.18432	1,189.255	17.58	0.93	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,208.27410	1.20827	1,203.26070	1.20326	1,208.274	17.63	0.93	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,217.79910	1.21780	1,212.74430	1.21274	1,217.799	17.65	0.93	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,275.14860	1.27515	1,269.85570	1.26986	1,275.149	17.81	0.94	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Call	16.01510	0.01602	18.35390	0.01835	16.015	17.98	0.05	0.00	0	30,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,371.01510	1.37102	1,365.25390	1.36525	1,371.015	17.98	0.95	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	1,467.71050	1.46771	1,461.54810	1.46155	1,467.710	18.16	0.96	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	1,613.96830	1.61397	1,607.31710	1.60732	1,613.968	18.42	0.97	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	4.66200	0.00466	5.48420	0.00548	4.662	18.90	0.02	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	3.06160	0.00306	3.62570	0.00363	3.062	19.22	0.01	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	2.42550	0.00243	2.88160	0.00288	2.426	19.39	0.01	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	1.21240	0.00121	1.45110	0.00145	1.212	19.91	0.00	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	1.13180	0.00113	1.35540	0.00136	1.132	19.96	0.00	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	0.98710	0.00099	1.18090	0.00118	0.987	20.19	0.00	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	0.99180	0.00099	1.17670	0.00118	0.992	20.71	0.00	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	1.00310	0.00100	1.17480	0.00117	1.003	21.55	0.00	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	1.01090	0.00101	1.17610	0.00118	1.011	22.00	0.00	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	1.01460	0.00101	1.17720	0.00118	1.015	22.20	0.00	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	1.05470	0.00105	1.19630	0.00120	1.055	23.88	0.00	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	1.13460	0.00113	1.25140	0.00125	1.135	26.27	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	1.19370	0.00119	1.29750	0.00130	1.194	27.69	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	1.20240	0.00120	1.30450	0.00130	1.202	27.89	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	1.11710	0.00112	1.21010	0.00121	1.117	28.14	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	1.04910	0.00105	1.13720	0.00114	1.049	28.14	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.79710	0.00080	0.86670	0.00087	0.797	28.14	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.44520	0.00045	0.48740	0.00049	0.445	28.14	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.37360	0.00037	0.40980	0.00041	0.374	28.14	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.23420	0.00023	0.25830	0.00026	0.234	28.14	0.00	0.00	0	500.00

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\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.15940	0.00016	0.17660	0.00018	0.159	28.14	0.00	0.00	0	7,028.00
\$ / R	On 20/06/2018	Any day expiry			12.64830	12.64830	12.65630	12.65630		14.21	0.00	0.00	0	9,546.00
\$ / R	On 29/06/2018	Any day expiry			12.66310	12.66310	12.67110	12.67110		14.21	0.00	0.00	0	2,085.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,176.94540	1.17695	1,172.31870	1.17232	1,176.945	17.39	0.90	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	1.89040	0.00189	2.09080	0.00209	1.890	21.48	0.01	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	1.79030	0.00179	1.92460	0.00192	1.790	24.04	0.01	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.66810	12.66810	12.67600	12.67600		14.11	0.00	0.00	0	100.00
\$ / R	On 02/07/2018	Any day expiry	11.80	Put	24.51760	0.02452	25.71590	0.02572	24.518	13.19	0.08	0.00	0	2,000.00
\$ / R	On 02/07/2018	Any day expiry	12.50	Put	196.66940	0.19667	198.84990	0.19885	196.669	13.86	0.39	0.00	0	2,000.00
\$ / R	On 02/07/2018	Any day expiry	13.12	Call	136.37230	0.13637	142.72750	0.14273	136.372	15.47	0.29	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry			12.67470	12.67470	12.68260	12.68260		14.16	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	64.95720	0.06496	66.55690	0.06656	64.957	13.21	0.17	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	68.72180	0.06872	72.90120	0.07290	68.722	16.72	0.16	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	55.71740	0.05572	59.35940	0.05936	55.717	17.04	0.13	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.69720	12.69720	12.70540	12.70540		14.26	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.70360	12.70360	12.71190	12.71190		14.21	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	1,775.32000	1.77532	1,769.43270	1.76943	1,775.320	17.91	0.94	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	4.05330	0.00405	4.40640	0.00441	4.053	20.72	0.01	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.70520	12.70520	12.71350	12.71350		14.22	0.00	0.00	0	70.00
\$ / R	On 27/07/2018	Any day expiry			12.70840	12.70840	12.71680	12.71680		14.24	0.00	0.00	0	1,345.00
\$ / R	On 31/07/2018	Any day expiry			12.71480	12.71480	12.72330	12.72330		14.20	0.00	0.00	0	2,515.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,173.08490	1.17308	1,168.32620	1.16833	1,173.085	16.81	0.83	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	5.73470	0.00573	6.29650	0.00630	5.735	20.08	0.01	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	3.08690	0.00309	3.37740	0.00338	3.087	20.86	0.01	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.72600	12.72600	12.73470	12.73470		14.29	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	176.20760	0.17621	177.00540	0.17701	176.208	13.62	0.31	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,225.93710	1.22594	1,220.87930	1.22088	1,225.937	16.85	0.83	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	4.45290	0.00445	4.94420	0.00494	4.453	20.26	0.01	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.73560	12.73560	12.74430	12.74430		14.26	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.76430	12.76430	12.77330	12.77330		14.27	0.00	0.00	0	2,879.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,173.97570	1.17398	1,168.91250	1.16891	1,173.976	16.49	0.79	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	9.27100	0.00927	9.97090	0.00997	9.271	19.11	0.02	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	4.10170	0.00410	4.51290	0.00451	4.102	19.18	0.01	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			12.79130	12.79130	12.80060	12.80060		14.29	0.00	62,971,569.90	4,923	87,627.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	34.22520	0.03423	34.45930	0.03446	34.225	12.79	0.08	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	35.43220	0.03543	35.64450	0.03564	35.432	12.74	0.08	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	46.44990	0.04645	46.72460	0.04672	46.450	12.83	0.10	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	67.64490	0.06764	68.02190	0.06802	67.645	12.96	0.13	16,659,506.50	10,000	83,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	85.29960	0.08530	85.74520	0.08575	85.300	13.04	0.16	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	95.28250	0.09528	95.76200	0.09576	95.283	13.09	0.17	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	117.71220	0.11771	118.25240	0.11825	117.712	13.17	0.20	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Put	191.02460	0.19102	191.37370	0.19137	191.025	13.45	0.28	72,341,221.60	20,000	0.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	732.32460	0.73232	741.97370	0.74197	732.325	13.45	0.72	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	209.09190	0.20909	209.28860	0.20929	209.092	13.53	0.30	0.00	0	100.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	240.10090	0.24010	240.02980	0.24003	240.101	13.65	0.33	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	582.75820	0.58276	591.52830	0.59153	582.758	13.84	0.62	0.00	0	4,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	291.45820	0.29146	290.92830	0.29093	291.458	13.84	0.38	95,859,891.60	20,000	24,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	343.58260	0.34358	342.58640	0.34259	343.583	14.00	0.42	0.00	0	13,231.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	363.71560	0.36372	362.53500	0.36254	363.716	14.06	0.43	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	449.07330	0.44907	456.63190	0.45663	449.073	14.25	0.52	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	435.92620	0.43593	443.33890	0.44334	435.926	14.29	0.51	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	474.27110	0.47427	472.17920	0.47218	474.271	14.40	0.50	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.88	Put	492.48140	0.49248	490.27170	0.49027	492.481	14.46	0.51	0.00	0	250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	359.71360	0.35971	366.30710	0.36631	359.714	14.70	0.45	0.00	0	20,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	296.38610	0.29639	302.16460	0.30216	296.386	15.12	0.38	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	282.36070	0.28236	287.93710	0.28794	282.361	15.22	0.37	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	741.06070	0.74106	737.33710	0.73734	741.061	15.22	0.63	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	268.99920	0.26900	274.37900	0.27438	268.999	15.32	0.35	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	221.52160	0.22152	226.22020	0.22622	221.522	15.73	0.30	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	191.29190	0.19129	195.66510	0.19567	191.292	16.02	0.27	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	14.67850	0.01468	15.48150	0.01548	14.678	18.64	0.03	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	13.17710	0.01318	13.91950	0.01392	13.177	18.62	0.03	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	11.27260	0.01127	11.93510	0.01194	11.273	18.60	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	8.88090	0.00888	9.43640	0.00944	8.881	18.56	0.02	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.80890	12.80890	12.81830	12.81830		14.30	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,175.13710	1.17514	1,169.86160	1.16986	1,175.137	16.25	0.75	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	14.79820	0.01480	16.93390	0.01693	14.798	18.99	0.03	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	7.29020	0.00729	8.92680	0.00893	7.290	19.13	0.01	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.85190	12.85190	12.86170	12.86170		14.33	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.85820	12.85820	12.86810	12.86810		14.31	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.86140	12.86140	12.87130	12.87130		14.32	0.00	0.00	0	1,643.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,176.67390	1.17667	1,171.14480	1.17114	1,176.674	16.02	0.72	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	28.99330	0.02899	30.99440	0.03099	28.993	19.79	0.04	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	17.49120	0.01749	18.99870	0.01900	17.491	20.10	0.03	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.86940	12.86940	12.87930	12.87930		14.38	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	127.26930	0.12727	127.30310	0.12730	127.269	13.13	0.19	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,225.07760	1.22508	1,219.39700	1.21940	1,225.078	16.09	0.72	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	23.35730	0.02336	25.31300	0.02531	23.357	19.99	0.03	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.88200	12.88200	12.89200	12.89200		14.37	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			12.88660	12.88660	12.89670	12.89670		14.38	0.00	0.00	0	0.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	20.48060	0.02048	21.06990	0.02107	20.481	13.86	0.04	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	87.10910	0.08711	87.17360	0.08717	87.109	12.96	0.14	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	414.33460	0.41433	420.55690	0.42056	414.335	14.94	0.43	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			12.90840	12.90840	12.91860	12.91860		14.36	0.00	0.00	0	1,212.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,179.54510	1.17955	1,174.27130	1.17427	1,179.545	15.89	0.69	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	40.52700	0.04053	42.68360	0.04268	40.527	20.11	0.05	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	23.18000	0.02318	24.62500	0.02462	23.180	20.19	0.03	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			12.92550	12.92550	12.93580	12.93580		14.42	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,064.62940	1.06463	1,059.65530	1.05966	1,064.629	15.59	0.65	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	80.53150	0.08053	82.94790	0.08295	80.531	18.41	0.10	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			12.93020	12.93020	12.94050	12.94050		14.43	0.00	0.00	0	24,921.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	95.50330	0.09550	95.69910	0.09570	95.503	12.99	0.14	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	303.59300	0.30359	303.12860	0.30313	303.593	13.61	0.32	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	355.35840	0.35536	354.51670	0.35452	355.358	13.78	0.36	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	785.55840	0.78556	795.01670	0.79502	785.558	13.78	0.64	0.00	0	150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	416.59620	0.41660	415.30400	0.41530	416.596	13.97	0.39	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	549.40840	0.54941	557.03080	0.55703	549.408	14.51	0.50	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	476.21480	0.47621	483.12080	0.48312	476.215	14.84	0.45	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	311.13870	0.31114	316.31030	0.31631	311.139	15.84	0.32	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	280.35520	0.28036	285.27860	0.28528	280.355	16.09	0.29	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.89	Call	143.54860	0.14355	146.92300	0.14692	143.549	17.38	0.16	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	132.73130	0.13273	135.94290	0.13594	132.731	17.51	0.15	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	71.32940	0.07133	73.78140	0.07378	71.329	18.81	0.09	0.00	0	2,000.00
\$ / R	On 31/12/2018	Any day expiry			12.95660	12.95660	12.96710	12.96710		14.37	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,180.95280	1.18095	1,175.91220	1.17591	1,180.953	15.73	0.67	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	49.58090	0.04958	51.78430	0.05178	49.581	20.09	0.06	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	28.33920	0.02834	29.79550	0.02980	28.339	20.09	0.04	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry			13.00480	13.00480	13.01570	13.01570		14.41	0.00	0.00	0	1,225.00
\$ / R	On 13/02/2019	Any day expiry			13.02490	13.02490	13.03590	13.03590		14.40	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			13.04780	13.04780	13.05910	13.05910		14.46	0.00	0.00	0	1,225.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.07530	13.07530	13.08690	13.08690		14.49	0.00	0.00	0	3,498.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	8.82000	0.00882	9.23200	0.00923	8.820	12.16	0.02	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	155.59740	0.15560	155.94260	0.15594	155.597	13.11	0.17	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.06	Put	241.09270	0.24109	241.14110	0.24114	241.093	13.35	0.24	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.76	Put	525.59800	0.52560	524.32760	0.52433	525.598	14.04	0.40	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.45	Call	563.85520	0.56386	571.88130	0.57188	563.855	14.99	0.45	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	317.83020	0.31783	322.92000	0.32292	317.830	16.48	0.28	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Call	210.49830	0.21050	214.80910	0.21481	210.498	17.25	0.20	0.00	0	1,000.00
\$ / R	On 27/03/2019	Any day expiry			13.08900	13.08900	13.10080	13.10080		14.49	0.00	0.00	0	4,414.00
\$ / R	On 30/04/2019	Any day expiry			13.14080	13.14080	13.15340	13.15340		14.51	0.00	0.00	0	1,225.00
\$ / R	On 14/06/2019	Foreign Exchange Future			13.20860	13.20860	13.22120	13.22120		14.66	0.00	0.00	0	3,087.00
\$ / R	On 13/12/2019	Foreign Exchange Future			13.48210	13.48210	13.49390	13.49390		15.16	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	99.22160	0.09922	102.51230	0.10251	99.222	19.71	0.07	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			13.76990	13.76990	13.78280	13.78280		15.51	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			13.85960	13.85960	13.87290	13.87290		15.65	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			13.95310	13.95310	13.96690	13.96690		15.81	0.00	0.00	0	0.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			12.64500	12.64500	12.65310	12.65310		14.16	0.00	278,190.00	22	392.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			12.79130	12.79130	12.80060	12.80060		14.29	0.00	127,913.00	10	57.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			12.93020	12.93020	12.94050	12.94050		14.43	0.00	64,651.00	5	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			13.20860	13.20860	13.22120	13.22120		14.66	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 15/05/2018	Any day expiry		17.08410	17.08410		17.03190	17.03190		15.27	0.00	0.00	0	11.00
£ / R	On 18/06/2018	Foreign Exchange Future		17.18810	17.18810		17.13500	17.13500		14.33	0.00	25,782,150.00	1,500	429,969.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	527.04430	0.52704	575.25380	0.57525	527.044	14.88	0.63	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	2.44820	0.00245	2.96080	0.00296	2.448	20.09	0.01	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future		17.46380	17.46380		17.41130	17.41130		14.42	0.00	17,463,800.00	1,000	18,994.00
£ / R	On 14/12/2018	Foreign Exchange Future		17.73230	17.73230		17.67910	17.67910		14.72	0.00	17,732,300.00	1,000	7,367.00
£ / R	On 18/03/2019	Foreign Exchange Future		18.02180	18.02180		17.97010	17.97010		14.98	0.00	0.00	0	4,932.00
£ / R	On 14/06/2019	Foreign Exchange Future		18.28890	18.28890		18.23760	18.23760		15.08	0.00	0.00	0	5,465.00
¥ / R	On 18/06/2018	Foreign Exchange Future		0.11604	0.11604		0.11625	0.11625		19.31	0.00	0.00	0	8,421.00
¥ / R	On 29/06/2018	Any day expiry		0.11631	0.11631		0.11651	0.11651		17.94	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future		0.11815	0.11815		0.11837	0.11837		15.74	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future		0.12027	0.12027		0.12049	0.12049		14.20	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.12482	0.12482		0.12506	0.12506		20.16	0.00	0.00	0	0.00
€ / R	On 23/05/2018	Any day expiry		15.03230	15.03230		15.06370	15.06370		13.14	0.00	0.00	0	41.00
€ / R	On 18/06/2018	Foreign Exchange Future		15.11320	15.11320		15.14490	15.14490		13.13	0.00	22,307,083.20	1,476	115,555.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	4.49810	0.00450	4.88570	0.00489	4.498	15.62	0.02	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	7.94660	0.00795	8.95730	0.00896	7.947	14.67	0.03	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	12.32150	0.01232	14.06580	0.01407	12.322	13.65	0.04	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	22.26700	0.02227	25.52390	0.02552	22.267	12.34	0.08	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.30	Call	838.05000	0.83805	873.35930	0.87336	838.050	12.11	0.91	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.40	Call	747.35050	0.74735	780.35460	0.78035	747.351	11.96	0.89	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	324.63260	0.32463	352.73340	0.35273	324.633	12.97	0.58	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	350.98460	0.35098	342.09910	0.34210	350.985	13.50	0.57	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.63	Call	109.52590	0.10953	125.09770	0.12510	109.526	14.41	0.25	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.00	Call	52.64130	0.05264	63.67520	0.06368	52.641	15.05	0.14	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,345.26570	1.34527	1,319.90620	1.31991	1,345.266	15.37	0.94	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	1.63830	0.00164	1.82790	0.00183	1.638	23.15	0.00	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	0.41520	0.00042	0.56300	0.00056	0.415	28.95	0.00	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future		15.39820	15.39820		15.43130	15.43130		13.29	0.00	22,604,557.60	1,468	58,975.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	18.55770	0.01856	20.80560	0.02081	18.558	12.59	0.04	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	76.43350	0.07643	77.29140	0.07729	76.434	11.92	0.13	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	784.48830	0.78449	771.05810	0.77106	784.488	14.04	0.62	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	148.46630	0.14847	159.95170	0.15995	148.466	15.47	0.19	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	16.49970	0.01650	17.16340	0.01716	16.500	19.62	0.02	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future		15.68150	15.68150		15.71570	15.71570		13.46	0.00	0.00	0	7,625.00
€ / R	On 18/03/2019	Foreign Exchange Future		15.99500	15.99500		16.03140	16.03140		13.52	0.00	0.00	0	4,686.00
€ / R	On 14/06/2019	Foreign Exchange Future		16.26160	16.26160		16.29850	16.29850		13.72	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap		93.82000	93.82000		93.97000	93.97000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		90.75000	90.75000		90.90000	90.90000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		89.43000	89.43000		89.59000	89.59000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		91.54000	91.54000		91.71000	91.71000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
10Y STND	On 21/12/2026	Interest Rate Swap	95.29000	95.29000	95.29000	95.48000	95.48000				0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap	93.80000	93.80000	93.80000	94.00000	94.00000				0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap	95.84000	95.84000	95.84000	96.05000	96.05000				0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap	99.55000	99.55000	99.55000	99.76000	99.76000				0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap	99.88000	99.88000	99.88000	100.09000	100.09000				0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap	95.07000	95.07000	95.07000	95.28000	95.28000				0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap	100.54000	100.54000	100.54000	100.74000	100.74000				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	100.47000	100.47000	100.47000	100.47000	100.47000				0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap	99.46000	99.46000	99.46000	99.46000	99.46000				0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap	100.10000	100.10000	100.10000	100.11000	100.11000				0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.59000	98.59000	98.59000	98.59000	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	98.85000	98.85000	98.85000	98.85000	98.85000				0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.20000	99.20000	99.20000	99.21000	99.21000				0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.56000	99.56000	99.56000	99.57000	99.57000				0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.91000	99.91000	99.91000	99.92000	99.92000				0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap	100.81000	100.81000	100.81000	100.83000	100.83000				0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap	98.51000	98.51000	98.51000	98.54000	98.54000				0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap	100.33000	100.33000	100.33000	100.37000	100.37000				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	95.83000	95.83000	95.83000	95.88000	95.88000				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.00000	95.00000	95.00000	95.07000	95.07000				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	94.14000	94.14000	94.14000	94.22000	94.22000				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	94.26000	94.26000	94.26000	94.35000	94.35000				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.41000	96.41000	96.41000	96.51000	96.51000				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.51000	96.51000	96.51000	96.61000	96.61000				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.66000	97.66000	97.66000	97.77000	97.77000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	99.83000	99.83000	99.83000	99.94000	99.94000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	101.04000	101.04000	101.04000	101.16000	101.16000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	96.10000	96.10000	96.10000	96.22000	96.22000				0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap	100.39000	100.39000	100.39000	100.52000	100.52000				0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future	593.80100	593.80100	593.80100	592.50500	592.50500				0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future	604.47000	604.47000	604.47000	603.14900	603.14900				0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future	616.20700	616.20700	616.20700	614.88000	614.88000				0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future	696.22600	696.22600	696.22600	694.38400	694.38400				0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future	708.73500	708.73500	708.73500	706.85800	706.85800				0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	722.49700	722.49700	722.49700	720.60700	720.60700				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ALBI	On 02/08/2018	Index Future	636.30000	636.30000	636.30000	634.05600	634.05600				0.00	0.00	0	885.00
ALBI	On 01/11/2018	Index Future	647.73300	647.73300	647.73300	645.44700	645.44700				0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future	660.31000	660.31000	660.31000	658.00000	658.00000				0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.51010	9.51010	9.51010	9.52210	9.52210			12.13	0.00	3,804,040.00	400	13,367.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.62790	9.62790	9.62790	9.64040	9.64040			12.34	0.00	3,851,160.00	400	1,250.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.74310	9.74310	9.74310	9.75570	9.75570			12.56	0.00	3,897,240.00	400	10,912.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	9.97850	9.97850	9.97850	9.99160	9.99160			12.82	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.84010	9.84010	9.84010	9.84140	9.84140			13.41	0.00	0.00	0	1,500.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	10.09800	10.09800	10.09800	10.09970	10.09970			13.43	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	12.64330	12.64330	12.64330	12.68000	12.68000			12.75	0.00	0.00	0	1,215.00
CHF / R	On 17/09/2018	Foreign Exchange Future	12.89450	12.89450	12.89450	12.93220	12.93220			12.73	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future	13.14410	13.14410	13.14410	13.18280	13.18280			13.02	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	13.65020	13.65020	13.65020	13.69120	13.69120			13.38	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.98370	1.98370	1.98370	1.98550	1.98550			13.16	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.99940	1.99940	1.99940	2.00130	2.00130			13.09	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.01450	2.01450	2.01450	2.01650	2.01650			13.20	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.04370	2.04370	2.04370	2.04670	2.04670			13.77	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.03250	2.03250	2.03250	2.03700	2.03700			13.82	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.07170	2.07170	2.07170	2.07630	2.07630			13.49	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.11160	2.11160	2.11160	2.11620	2.11620			13.84	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.25540	2.25540	2.25540	2.26060	2.26060			14.57	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	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	79.45704	10.34000	79.45704				0.00	0.00	0	0.00
ES33	On 02/08/2018	Bond Future	10.46795	80.65680	80.65680	10.51554	80.36011				0.00	0.00	0	9,466.00
ES33	On 01/11/2018	Bond Future	10.56735	78.31721	78.31721	10.61661	78.01510				0.00	0.00	0	0.00
ES33	On 07/02/2019	Bond Future	10.68157	79.83705	79.83705	10.73226	79.53188				0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES42	On 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		10.62404	84.11226		10.67671	83.73070			0.00	0.00	0	7,957.00
ES42	On 01/11/2018	Bond Future		10.71822	81.36327		10.77271	80.97476			0.00	0.00	0	0.00
ES42	On 07/02/2019	Bond Future		10.82266	82.94192		10.87873	82.54884			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		632.88300	632.88300		630.55500	630.55500			0.00	25,315,320.00	4	464.00
GOVI	On 01/11/2018	GOVI		644.25400	644.25400		641.88300	641.88300			0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI		656.76400	656.76400		654.36800	654.36800			0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future		1.61240	1.61240		1.61340	1.61340		13.82	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.63310	1.63310		1.63400	1.63400		14.48	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.65260	1.65260		1.65380	1.65380		14.31	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.74440	1.74440		1.74550	1.74550		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		134.71597	134.71597		134.74278	134.74278			0.00	0.00	0	864.00
I2025	On 01/11/2018	Bond Future		137.15743	137.15743		137.18457	137.18457			0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future		138.43493	138.43493		138.46746	138.46746			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		103.30888	103.30888		102.79616	102.79616			0.00	0.00	0	1,370.00
I2029	On 01/11/2018	Bond Future		104.13160	104.13160		103.60932	103.60932			0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future		106.17466	106.17466		105.64582	105.64582			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		107.05874	107.05874		106.63975	106.63975			0.00	0.00	0	6,151.00
I2033	On 01/11/2018	Bond Future		107.87798	107.87798		107.45115	107.45115			0.00	0.00	0	0.00
I2033	On 07/02/2019	Bond Future		109.99448	109.99448		109.56320	109.56320			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		129.01366	129.01366		128.79432	128.79432			0.00	0.00	0	9,180.00
I2038	On 01/11/2018	Bond Future		131.35184	131.35184		131.12826	131.12826			0.00	0.00	0	0.00
I2038	On 07/02/2019	Bond Future		132.33875	132.33875		132.11544	132.11544			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
I2046	On 02/08/2018	Bond Future		123.82755	123.82755		123.08355	123.08355			0.00	0.00	0	10,917.00
I2046	On 01/11/2018	Bond Future		124.42256	124.42256		123.66475	123.66475			0.00	0.00	0	0.00
I2046	On 07/02/2019	Bond Future		126.86351	126.86351		126.09530	126.09530			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 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	129.94568		129.94568		128.79415	128.79415			0.00	0.00	0	9,775.00
I2050	On 01/11/2018	Bond Future	132.30072		132.30072		131.12811	131.12811			0.00	0.00	0	0.00
I2050	On 07/02/2019	Bond Future	133.12485		133.12485		131.93377	131.93377			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 02/08/2018	Index Future	260.15200		260.15200		259.57600	259.57600			0.00	0.00	0	884.00
IGOV	On 01/11/2018	Index Future	264.86700		264.86700		264.28000	264.28000			0.00	0.00	0	241.00
IGOV	On 07/02/2019	Index Future	270.06500		270.06500		269.47500	269.47500			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		0.12530	0.12530			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future	0.12480		0.12480		0.12380	0.12380			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future	0.12430		0.12430		0.12300	0.12300			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.12090		0.12090		0.12200	0.12200			0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future	1.57320		1.57320		1.56870	1.56870		13.60	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future	1.59730		1.59730		1.59280	1.59280		14.10	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future	1.62080		1.62080		1.61640	1.61640		13.85	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.66560		1.66560		1.66140	1.66140		13.54	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future	8.87760		8.87760		8.87590	8.87590		12.63	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future	8.98290		8.98290		8.98160	8.98160		12.75	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future	9.08570		9.08570		9.08490	9.08490		13.12	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	9.58970		9.58970		9.58840	9.58840		13.93	0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future	1.27340		1.27340		1.27280	1.27280			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future	1.27840		1.27840		1.27860	1.27860			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future	1.28380		1.28380		1.28410	1.28410			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future	1.34530		1.34530		1.34590	1.34590			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future	1.35930		1.35930		1.35420	1.35420			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future	1.36530		1.36530		1.36020	1.36020			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future	1.19520		1.19520		1.19690	1.19690			0.00	41,832.00	35	170.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future	1.20380		1.20380		1.20550	1.20550			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R / ¥	On 29/06/2018	Any day expiry		8.59790	8.59790	0.11512	8.58290	8.58290		14.94	0.00	0.00	0	0.00
R / ¥	On 29/06/2018	Any day expiry	8.34	Put	1,047.68020	0.10477	1,125.45200	0.11255	1,047.680	16.23	0.30	0.00	0	110,000.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future		8.61770	8.61770	0.11512	8.60240	8.60240		14.85	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	3,346.42970	0.33464	3,510.42270	0.35104	3,346.430	13.82	0.74	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future		8.46410	8.46410	0.11512	8.44810	8.44810		15.71	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		8.35732	114.04762		8.39966	113.77611		7.00	0.00	15,852,619.18	139	125,768.00
R186	On 02/08/2018	Bond Future	7.50	Call	91.50000	0.09150	82.82000	0.08282	91.500	6.37	0.06	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.25	Call	1,249.31000	1.24931	1,160.38000	1.16038	1,249.310	7.05	0.44	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.50	Put	1,202.58000	1.20258	1,343.11000	1.34311	1,202.580	7.31	0.40	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future		8.40466	116.09641		8.44893	115.81993		7.05	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	1,096.42000	1.09642	1,027.81000	1.02781	1,096.420	6.82	0.32	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	2,500.90000	2.50090	2,375.45000	2.37545	2,500.900	7.20	0.53	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	852.49000	0.85249	933.52000	0.93352	852.490	7.80	0.23	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future		8.45961	113.04419		8.50542	112.76644		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		304.10145	304.10145		304.06716	304.06716			0.00	0.00	0	2,350.00
R197	On 01/11/2018	Bond Future		309.61270	309.61270		309.57745	309.57745			0.00	0.00	0	0.00
R197	On 07/02/2019	Bond Future		308.33020	308.33020		308.30515	308.30515			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		242.16427	242.16427		242.28240	242.28240			0.00	0.00	0	22,199.00
R202	On 01/11/2018	Bond Future		246.55317	246.55317		246.67328	246.67328			0.00	0.00	0	0.00
R202	On 07/02/2019	Bond Future		247.48307	247.48307		247.61410	247.61410			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		7.72807	103.44423		7.78698	103.22131		4.01	0.00	89,479,258.95	865	35,060.00
R2023	On 01/11/2018	Bond Future		7.76137	101.37620		7.82435	101.14919		4.02	0.00	0.00	0	0.00
R2023	On 07/02/2019	Bond Future		7.80355	103.34374		7.87045	103.11600		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		8.67000	97.24977		8.44	0.00	0.00	0	0.00
R2030	On 02/08/2018	Bond Future		8.77824	94.58981		8.82546	94.26597		9.42	0.00	11,256,187.39	119	41,204.00
R2030	On 02/08/2018	Bond Future	8.51	Call	956.07000	0.95607	875.88000	0.87588	956.070	9.31	0.34	0.00	0	7,850.00

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 02/08/2018	Bond Future	8.91	Call	2,293.91000		2.29391		2,138.59000	2.13859	2,293.910	9.86	0.59	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	404.94000		0.40494		478.69000	0.47869	404.940	10.70	0.15	0.00	0	7,850.00
R2030	On 01/11/2018	Bond Future			8.82721		96.28894		8.87610	95.95918		9.59	0.00	0.00	0	0.00
R2030	On 07/02/2019	Bond Future			8.88352		94.14822		8.93381	93.81546		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			8.95106		97.42750		9.00328	97.03740		10.21	0.00	0.00	0	30,350.00
R2032	On 01/11/2018	Bond Future			9.00406		95.02257		9.05803	94.62541		10.80	0.00	0.00	0	0.00
R2032	On 07/02/2019	Bond Future			9.06393		96.86659		9.11939	96.46514		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			9.06467		102.23687		9.11163	101.84396		11.14	0.00	0.00	0	65,685.00
R2035	On 01/11/2018	Bond Future			9.11795		99.57717		9.16640	99.17711		11.83	0.00	0.00	0	0.00
R2035	On 07/02/2019	Bond Future			9.17903		101.50977		9.22873	101.10551		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			9.15871		94.34041		9.20571	93.94499		12.28	0.00	13,868,040.27	147	51,971.00
R2037	On 01/11/2018	Bond Future			9.20861		96.03504		9.25702	95.63239		12.50	0.00	0.00	0	0.00
R2037	On 07/02/2019	Bond Future			9.26530		93.63876		9.31488	93.23180		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			6.35723		101.59354		6.41217	101.57322		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			9.20794		98.23579		9.25490	97.80772		12.97	0.00	164,643,184.04	1,676	22,620.00
R2040	On 01/11/2018	Bond Future			9.25713		100.00036		9.30546	99.56451		13.20	0.00	0.00	0	0.00
R2040	On 01/11/2018	Bond Future	8.50	Call	1,083.23000		1.08323		0.00000	0.00000	1,083.230	12.50	0.22	132,703,366.36	5,900	5,900.00
R2040	On 01/11/2018	Bond Future	9.10	Call	3,027.62000		3.02762		0.00000	0.00000	3,027.620	13.20	0.46	270,319,480.01	5,900	5,900.00
R2040	On 07/02/2019	Bond Future			9.31290		97.43045		9.36238	96.98976		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			9.24115		95.37985		9.28805	94.94298		13.76	0.00	0.00	0	32,691.00
R2044	On 01/11/2018	Bond Future			9.28864		97.09313		9.33686	96.64837		14.02	0.00	0.00	0	0.00
R2044	On 07/02/2019	Bond Future			9.34236		94.59210		9.39170	94.14219		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

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
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			9.21534		99.09542		9.26211	98.64426		13.75	0.00	0.00	0	100,451.00
R2048	On 01/11/2018	Bond Future			9.26354		96.44263		9.31163	95.98333		14.65	0.00	0.00	0	0.00
R2048	On 07/02/2019	Bond Future			9.31830		98.31436		9.36753	97.84951		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			7.18218		100.53725		7.24749	100.44947		1.01	0.00	0.00	0	20,892.00
R207	On 01/11/2018	Bond Future			7.14984		102.34326		7.22939	102.25384		0.92	0.00	0.00	0	0.00
R207	On 07/02/2019	Bond Future			7.09971		100.68450		7.19922	100.59698		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			7.40177		100.82494		7.46266	100.68236		2.04	0.00	0.00	0	30,909.00
R208	On 01/11/2018	Bond Future			7.41626		99.23658		7.48410	99.09137		2.04	0.00	0.00	0	0.00
R208	On 07/02/2019	Bond Future			7.43647		101.16253		7.51173	101.01808		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			9.09158		77.44200		9.13838	77.11139		12.33	0.00	1,858,608.00	24	90,600.00
R209	On 02/08/2018	Bond Future	8.46	Call	341.30000		0.34130		309.54000	0.30954	341.300	11.49	0.15	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	379.84000		0.37984		344.88000	0.34488	379.840	11.54	0.17	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	2,937.34000		2.93734		3,183.95000	3.18395	2,937.340	12.07	0.65	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	1,428.59000		1.42859		1,321.04000	1.32104	1,428.590	12.27	0.43	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	1,519.99000		1.51999		1,695.24000	1.69524	1,519.990	12.72	0.42	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	996.99000		0.99699		1,132.10000	1.13210	996.990	13.12	0.30	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	4,501.23000		4.50123		4,269.41000	4.26941	4,501.230	13.55	0.79	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	170.89000		0.17089		209.11000	0.20911	170.890	14.18	0.07	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	22.98000		0.02298		30.75000	0.03075	22.980	14.18	0.01	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.13964		75.68534		9.18778	75.34879		13.11	0.00	0.00	0	0.00
R209	On 07/02/2019	Bond Future			9.19343		77.15411		9.24267	76.81377		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	191.21048		191.21048		191.02216	191.02216			0.00	0.00	0	2,159.00
R210	On 01/11/2018	Bond Future	192.17563		192.17563		191.98378	191.98378			0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future	195.94596		195.94596		195.75704	195.75704			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	155.29123		155.29123		155.27409	155.27409			0.00	0.00	0	3,975.00
R212	On 01/11/2018	Bond Future	158.10553		158.10553		158.08782	158.08782			0.00	0.00	0	0.00
R212	On 07/02/2019	Bond Future	159.05369		159.05369		159.04128	159.04128			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	8.85228		89.15691		8.89929	88.83928		9.95	0.00	0.00	0	29,247.00
R213	On 01/11/2018	Bond Future	8.90343		87.21217		8.95201	86.88877		10.56	0.00	0.00	0	0.00
R213	On 07/02/2019	Bond Future	8.96245		88.90480		9.01234	88.57826		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	9.19006		77.40027		9.24194	77.01199		13.31	0.00	0.00	0	29,851.00
R214	On 01/11/2018	Bond Future	9.23804		75.49760		9.29135	75.10234		14.17	0.00	0.00	0	0.00
R214	On 07/02/2019	Bond Future	9.29256		76.96283		9.34712	76.56263		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	9.46870		9.46870		9.48400	9.48400		12.42	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	9.59860		9.59860		9.61530	9.61530		12.42	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	9.72380		9.72380		9.74160	9.74160		12.50	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.28360		10.28360		10.30330	10.30330		13.14	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	2.92390		2.92390		2.93870	2.93870		15.53	0.00	0.00	0	3,940.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.86410		2.86410		2.88260	2.88260		15.23	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.80900		2.80900		2.82730	2.82730		14.68	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.78180		2.78180		2.79880	2.79880		13.99	0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.23310		1.23310		1.23390	1.23390			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.20740		1.20740		1.20820	1.20820			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.18330		1.18330		1.18430	1.18430			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.13460		1.13460		1.13600	1.13600			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
Total for Derivatives :											2,524,044,708.61	199,939	6 435 344.00
Grand Total:											2,524,044,708.61	199,939	6 435 344.00