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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/05/2018

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 14/05/2018	Any day expiry		12.25180	12.25180		12.25580	12.25580		14.95	0.00	0.00	0	0.00
\$ / R	On 15/05/2018	Any day expiry		12.28660	12.28660		12.25590	12.25590		15.12	0.00	0.00	0	0.00
\$ / R	On 15/05/2018	Any day expiry	10.90	Put	0.00000	0.00000	0.00000	0.00000	0.000	16.92	0.00	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	11.70	Put	0.01420	0.00001	0.20560	0.00021	0.014	27.39	0.00	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	12.20	Call	100.11840	0.10012	92.01220	0.09201	100.118	17.16	0.79	0.00	0	1,000.00
\$ / R	On 18/05/2018	Any day expiry		12.28830	12.28830		12.25920	12.25920		14.16	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry	12.00	Put	7.46620	0.00747	20.61960	0.02062	7.466	16.15	0.08	0.00	0	51,000.00
\$ / R	On 21/05/2018	Any day expiry		12.29340	12.29340		12.26420	12.26420		12.98	0.00	0.00	0	20,600.00
\$ / R	On 21/05/2018	Any day expiry	11.95	Call	354.05690	0.35406	334.60080	0.33460	354.057	15.25	0.91	0.00	0	30,000.00
\$ / R	On 22/05/2018	Any day expiry		12.29510	12.29510		12.26590	12.26590		13.21	0.00	0.00	0	34,600.00
\$ / R	On 22/05/2018	Any day expiry	12.00	Call	313.08700	0.31309	296.01520	0.29602	313.087	14.81	0.87	0.00	0	30,000.00
\$ / R	On 25/05/2018	Any day expiry		12.30010	12.30010		12.27090	12.27090		13.63	0.00	0.00	0	20,000.00
\$ / R	On 25/05/2018	Any day expiry	12.37	Call	86.94570	0.08695	86.85510	0.08686	86.946	13.89	0.41	0.00	0	30,000.00
\$ / R	On 25/05/2018	Any day expiry	12.60	Call	29.57700	0.02958	32.42880	0.03243	29.577	14.73	0.18	0.00	0	80,000.00
\$ / R	On 28/05/2018	Any day expiry		12.30500	12.30500		12.27580	12.27580		13.14	0.00	0.00	0	0.00
\$ / R	On 28/05/2018	Any day expiry	12.60	Call	37.33600	0.03734	39.61320	0.03961	37.336	14.11	0.20	0.00	0	40,000.00

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 28/05/2018	Any day expiry	12.80	Call	14.35940	0.01436	16.78780	0.01679	14.359	14.75	0.09	21,743,217.60	20,000	0.00
\$ / R	On 29/05/2018	Any day expiry			12.30670	12.30670	12.27740	12.27740		13.26	0.00	0.00	0	40,000.00
\$ / R	On 29/05/2018	Any day expiry	12.45	Call	77.38310	0.07738	77.16000	0.07716	77.383	13.72	0.34	0.00	0	40,000.00
\$ / R	On 29/05/2018	Any day expiry	12.46	Call	74.37710	0.07438	74.39030	0.07439	74.377	13.75	0.33	0.00	0	30,000.00
\$ / R	On 31/05/2018	Any day expiry			12.31000	12.31000	12.28070	12.28070		13.44	0.00	0.00	0	270.00
\$ / R	On 31/05/2018	Any day expiry	12.24	Put	109.91960	0.10992	129.93830	0.12994	109.920	13.45	0.42	0.00	0	118.00
\$ / R	On 31/05/2018	Any day expiry	12.55	Call	62.12010	0.06212	61.57550	0.06158	62.120	14.31	0.27	0.00	0	118.00
\$ / R	On 31/05/2018	Any day expiry	12.60	Put	341.50930	0.34151	370.92330	0.37092	341.509	14.48	0.77	0.00	0	270.00
\$ / R	On 31/05/2018	Any day expiry	12.69	Call	36.41050	0.03641	37.32050	0.03732	36.411	14.80	0.17	0.00	0	270.00
\$ / R	On 31/05/2018	Any day expiry	12.75	Call	28.71850	0.02872	29.93380	0.02993	28.718	15.01	0.14	0.00	0	118.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,490.65160	1.49065	1,520.06920	1.52007	1,490.652	19.83	1.00	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	0.11590	0.00012	0.09040	0.00009	0.116	31.64	0.00	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	0.20700	0.00021	0.10940	0.00011	0.207	36.97	0.00	0.00	0	500.00
\$ / R	On 08/06/2018	Any day expiry			12.32320	12.32320	12.29390	12.29390		13.54	0.00	0.00	0	1,746.00
\$ / R	On 08/06/2018	Any day expiry	12.80	Call	45.90180	0.04590	43.97550	0.04398	45.902	15.26	0.18	0.00	0	1,746.00
\$ / R	On 15/06/2018	Any day expiry			12.35090	12.35090	12.35090	12.35090			0.00	247,018.00	20	20.00
\$ / R	On 18/06/2018	Foreign Exchange Future			12.33980	12.33980	12.31020	12.31020		13.52	0.00	515,211,329.60	41,752	1,142,233.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	1.90260	0.00190	2.44440	0.00244	1.903	15.91	0.01	0.00	0	60,750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	3.82750	0.00383	4.55740	0.00456	3.828	15.10	0.02	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.35	Call	996.01610	0.99602	967.33040	0.96733	996.016	14.40	0.97	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.45	Call	898.41150	0.89841	869.86330	0.86986	898.411	13.93	0.96	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	10.14200	0.01014	11.26690	0.01127	10.142	13.70	0.05	0.00	0	40,216.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.60	Put	14.08150	0.01408	15.36310	0.01536	14.082	13.23	0.06	0.00	0	12,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	23.06700	0.02307	27.06020	0.02706	23.067	12.54	0.10	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.77	Put	25.52400	0.02552	29.81310	0.02981	25.524	12.57	0.11	0.00	0	76,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.80	Put	29.58160	0.02958	34.33660	0.03434	29.582	12.62	0.12	0.00	0	5,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.90	Put	46.69080	0.04669	53.18190	0.05318	46.691	12.78	0.17	0.00	0	9,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Call	409.90660	0.40991	388.77270	0.38877	409.907	12.95	0.76	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	70.10660	0.07011	78.57270	0.07857	70.107	12.95	0.24	0.00	0	38,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.06	Put	87.55100	0.08755	97.28400	0.09728	87.551	13.05	0.28	0.00	0	150.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	107.71570	0.10772	118.75580	0.11876	107.716	13.14	0.32	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	115.05930	0.11506	126.54080	0.12654	115.059	13.18	0.34	0.00	0	155,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Call	308.64860	0.30865	290.75210	0.29075	308.649	13.19	0.66	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	118.84860	0.11885	130.55210	0.13055	118.849	13.19	0.34	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.23	Call	261.82990	0.26183	245.71070	0.24571	261.830	13.32	0.59	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Call	250.92320	0.25092	235.24650	0.23525	250.923	13.36	0.58	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	161.12320	0.16112	175.04650	0.17505	161.123	13.36	0.42	0.00	0	12,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Call	225.05010	0.22505	210.46900	0.21047	225.050	13.44	0.54	0.00	0	4,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	185.25010	0.18525	200.26900	0.20027	185.250	13.44	0.46	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	240.52980	0.24053	259.10570	0.25911	240.530	13.68	0.54	0.00	0	15,103.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.45	Call	161.35310	0.16135	151.43430	0.15143	161.353	13.84	0.43	0.00	0	150.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	144.11650	0.14412	135.23280	0.13523	144.116	14.00	0.39	0.00	0	6,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	304.31650	0.30432	325.03280	0.32503	304.317	14.00	0.61	0.00	0	115,480.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	490.39850	0.49040	515.20690	0.51521	490.398	14.80	0.76	0.00	0	66.00

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	12.96	Put	668.30070	0.66830	695.00830	0.69501	668.301	15.46	0.84	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	43.33490	0.04333	40.82870	0.04083	43.335	15.55	0.15	0.00	0	15,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	703.53490	0.70353	730.62870	0.73063	703.535	15.55	0.86	0.00	0	21,228.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	748.19930	0.74820	775.72360	0.77572	748.199	15.67	0.87	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	857.82320	0.85782	886.16800	0.88617	857.823	15.96	0.90	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	885.68870	0.88569	914.19800	0.91420	885.689	16.03	0.91	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	979.66640	0.97967	1,008.62270	1.00862	979.666	16.27	0.93	0.00	0	25,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	17.00020	0.01700	16.52960	0.01653	17.000	16.39	0.06	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,132.80440	1.13280	1,162.22200	1.16222	1,132.804	16.65	0.95	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,152.13570	1.15214	1,181.59400	1.18159	1,152.136	16.70	0.95	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,171.50220	1.17150	1,200.99810	1.20100	1,171.502	16.75	0.96	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,307.95770	1.30796	1,337.55900	1.33756	1,307.958	17.10	0.97	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,416.04660	1.41605	1,445.61060	1.44561	1,416.047	17.41	0.98	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,465.34660	1.46535	1,494.89760	1.49490	1,465.347	17.55	0.98	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,475.21730	1.47522	1,504.76620	1.50477	1,475.217	17.58	0.98	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,494.96900	1.49497	1,524.51360	1.52451	1,494.969	17.63	0.98	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,504.84960	1.50485	1,534.39220	1.53439	1,504.850	17.66	0.98	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,564.19630	1.56420	1,593.72850	1.59373	1,564.196	17.83	0.98	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Call	3.11280	0.00311	3.03350	0.00303	3.113	18.11	0.01	0.00	0	30,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,663.31280	1.66331	1,692.83350	1.69283	1,663.313	18.11	0.99	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	1,762.63300	1.76263	1,792.14800	1.79215	1,762.633	18.39	0.99	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	1,911.89300	1.91189	1,941.40710	1.94141	1,911.893	18.81	0.99	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	0.88200	0.00088	0.80700	0.00081	0.882	19.60	0.00	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	0.59070	0.00059	0.52600	0.00053	0.591	20.10	0.00	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	0.48560	0.00049	0.48480	0.00048	0.486	20.42	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	0.48810	0.00049	0.52140	0.00052	0.488	22.44	0.00	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	0.48910	0.00049	0.52570	0.00053	0.489	22.64	0.00	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	0.49230	0.00049	0.53770	0.00054	0.492	23.18	0.00	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	0.49640	0.00050	0.55040	0.00055	0.496	23.72	0.00	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	0.50460	0.00050	0.57260	0.00057	0.505	24.59	0.00	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	0.50980	0.00051	0.58540	0.00059	0.510	25.07	0.00	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	0.51230	0.00051	0.59110	0.00059	0.512	25.27	0.00	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	0.53710	0.00054	0.64450	0.00064	0.537	27.02	0.00	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	0.43540	0.00044	0.47450	0.00047	0.435	28.77	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	0.25290	0.00025	0.27870	0.00028	0.253	28.77	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	0.23460	0.00023	0.25890	0.00026	0.235	28.77	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.19180	0.00019	0.21260	0.00021	0.192	28.77	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.17770	0.00018	0.19740	0.00020	0.178	28.77	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.12750	0.00013	0.14260	0.00014	0.128	28.77	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.06310	0.00006	0.07170	0.00007	0.063	28.77	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.05110	0.00005	0.05830	0.00006	0.051	28.77	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.02910	0.00003	0.03360	0.00003	0.029	28.77	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.01830	0.00002	0.02140	0.00002	0.018	28.77	0.00	0.00	0	7,028.00
\$ / R	On 20/06/2018	Any day expiry			12.34290	12.34290	12.31340	12.31340		13.57	0.00	0.00	0	9,546.00

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		12.35730	12.35730	12.32770	12.32770		13.54	0.00	0.00	0	2,085.00
\$ / R	13.80	Put	On 29/06/2018	Any day expiry	1,454.31000	1.45431	1,483.45190	1.48345	1,454.310	17.33	0.96	0.00	0	1,000.00
\$ / R	15.62	Call	On 29/06/2018	Any day expiry	1.16040	0.00116	1.08420	0.00108	1.160	24.21	0.00	0.00	0	500.00
\$ / R	16.10	Call	On 29/06/2018	Any day expiry	1.13310	0.00113	1.05550	0.00106	1.133	26.91	0.00	0.00	0	500.00
\$ / R		On 02/07/2018	Any day expiry		12.36210	12.36210	12.33250	12.33250		13.43	0.00	0.00	0	100.00
\$ / R	11.80	Put	On 02/07/2018	Any day expiry	46.00980	0.04601	52.27080	0.05227	46.010	12.63	0.15	0.00	0	2,000.00
\$ / R	12.50	Put	On 02/07/2018	Any day expiry	326.86560	0.32687	346.60730	0.34661	326.866	13.87	0.58	0.00	0	2,000.00
\$ / R	13.12	Call	On 02/07/2018	Any day expiry	56.19650	0.05620	53.41450	0.05341	56.196	15.61	0.16	0.00	0	2,000.00
\$ / R		On 06/07/2018	Any day expiry		12.36840	12.36840	12.33890	12.33890		13.46	0.00	0.00	0	0.00
\$ / R	12.07	Put	On 06/07/2018	Any day expiry	122.05060	0.12205	133.58770	0.13359	122.051	13.06	0.30	0.00	0	2,000.00
\$ / R	13.60	Call	On 06/07/2018	Any day expiry	25.36680	0.02537	24.33010	0.02433	25.367	16.81	0.07	0.00	0	1,000.00
\$ / R	13.73	Call	On 06/07/2018	Any day expiry	19.00970	0.01901	18.23200	0.01823	19.010	16.99	0.06	0.00	0	1,000.00
\$ / R		On 20/07/2018	Any day expiry		12.39070	12.39070	12.36100	12.36100		13.55	0.00	0.00	0	1,800.00
\$ / R		On 24/07/2018	Any day expiry		12.39700	12.39700	12.36720	12.36720		13.50	0.00	0.00	0	500.00
\$ / R	14.45	Put	On 24/07/2018	Any day expiry	2,061.65370	2.06165	2,091.08490	2.09108	2,061.654	17.36	0.98	0.00	0	1,500.00
\$ / R	15.94	Call	On 24/07/2018	Any day expiry	2.44610	0.00245	2.38250	0.00238	2.446	22.43	0.01	0.00	0	1,500.00
\$ / R		On 25/07/2018	Any day expiry		12.39860	12.39860	12.36870	12.36870		13.52	0.00	0.00	0	70.00
\$ / R		On 27/07/2018	Any day expiry		12.40170	12.40170	12.37180	12.37180		13.55	0.00	0.00	0	1,345.00
\$ / R		On 31/07/2018	Any day expiry		12.40800	12.40800	12.37800	12.37800		13.51	0.00	0.00	0	2,015.00
\$ / R	13.80	Put	On 31/07/2018	Any day expiry	1,431.02670	1.43103	1,459.74620	1.45975	1,431.027	16.71	0.91	0.00	0	1,000.00
\$ / R	15.82	Call	On 31/07/2018	Any day expiry	2.98650	0.00299	2.56300	0.00256	2.986	21.24	0.01	0.00	0	500.00
\$ / R	16.32	Call	On 31/07/2018	Any day expiry	1.77920	0.00178	1.38930	0.00139	1.779	22.30	0.00	0.00	0	500.00
\$ / R		On 07/08/2018	Any day expiry		12.41900	12.41900	12.38880	12.38880		13.50	0.00	0.00	0	0.00
\$ / R	12.32	Put	On 07/08/2018	Any day expiry	271.76390	0.27176	287.50740	0.28751	271.764	13.39	0.44	0.00	0	1,880.00
\$ / R	13.86	Put	On 07/08/2018	Any day expiry	1,484.03630	1.48404	1,512.62410	1.51262	1,484.036	16.79	0.91	0.00	0	1,880.00
\$ / R	16.18	Call	On 07/08/2018	Any day expiry	2.12360	0.00212	1.77030	0.00177	2.124	21.10	0.01	0.00	0	1,880.00
\$ / R		On 13/08/2018	Any day expiry		12.42850	12.42850	12.39810	12.39810		13.58	0.00	0.00	0	70.00
\$ / R		On 31/08/2018	Any day expiry		12.45650	12.45650	12.42580	12.42580		13.62	0.00	0.00	0	2,879.00
\$ / R	13.80	Put	On 31/08/2018	Any day expiry	1,419.79280	1.41979	1,447.45570	1.44746	1,419.793	16.55	0.86	0.00	0	1,000.00
\$ / R	16.05	Call	On 31/08/2018	Any day expiry	3.91900	0.00392	3.47790	0.00348	3.919	19.24	0.01	0.00	0	500.00
\$ / R	16.57	Call	On 31/08/2018	Any day expiry	1.62030	0.00162	1.39710	0.00140	1.620	19.36	0.00	0.00	0	500.00
\$ / R		On 03/09/2018	Any day expiry		12.47770	12.47770	12.47770	12.47770			0.00	2,208,552.90	177	177.00
\$ / R		On 17/09/2018	Foreign Exchange Future		12.48300	12.48300	12.45200	12.45200		13.67	0.00	31,057,704.00	2,488	89,152.00
\$ / R	11.48	Put	On 17/09/2018	Foreign Exchange Future	54.39000	0.05439	59.26700	0.05927	54.390	12.42	0.12	0.00	0	5,200.00
\$ / R	11.50	Put	On 17/09/2018	Foreign Exchange Future	57.36060	0.05736	62.45450	0.06245	57.361	12.43	0.12	0.00	0	45,000.00
\$ / R	11.60	Put	On 17/09/2018	Foreign Exchange Future	74.06600	0.07407	80.32160	0.08032	74.066	12.52	0.15	0.00	0	2,000.00
\$ / R	11.75	Put	On 17/09/2018	Foreign Exchange Future	105.42510	0.10543	113.64900	0.11365	105.425	12.65	0.20	0.00	0	83,314.00
\$ / R	11.85	Put	On 17/09/2018	Foreign Exchange Future	130.93300	0.13093	140.59560	0.14060	130.933	12.73	0.23	0.00	0	48,200.00
\$ / R	11.90	Put	On 17/09/2018	Foreign Exchange Future	145.15290	0.14515	156.08620	0.15609	145.153	12.78	0.25	0.00	0	3,000.00
\$ / R	12.00	Put	On 17/09/2018	Foreign Exchange Future	178.22040	0.17822	190.27110	0.19027	178.220	12.93	0.29	0.00	0	13,300.00
\$ / R	12.25	Call	On 17/09/2018	Foreign Exchange Future	513.01790	0.51302	496.70500	0.49670	513.018	13.30	0.61	0.00	0	500.00
\$ / R	12.30	Put	On 17/09/2018	Foreign Exchange Future	303.64940	0.30365	318.83470	0.31883	303.649	13.37	0.41	0.00	0	100.00
\$ / R	12.38	Put	On 17/09/2018	Foreign Exchange Future	343.68460	0.34368	359.63450	0.35963	343.685	13.49	0.44	0.00	0	60,000.00
\$ / R	12.50	Call	On 17/09/2018	Foreign Exchange Future	391.73120	0.39173	378.85140	0.37885	391.731	13.67	0.51	0.00	0	4,600.00

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	12.50	Put	408.73120		0.40873		426.85140	0.42685	408.731	13.67	0.49	0.00	0	24,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	475.61950		0.47562		494.82030	0.49482	475.619	13.91	0.53	0.00	0	13,231.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	501.07320		0.50107		520.64890	0.52065	501.073	14.00	0.55	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	293.84330		0.29384		283.46210	0.28346	293.843	14.26	0.41	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	284.54510		0.28455		274.40660	0.27441	284.545	14.33	0.40	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	636.68450		0.63668		657.94160	0.65794	636.684	14.43	0.62	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	229.58650		0.22959		220.92990	0.22093	229.587	14.76	0.34	0.00	0	20,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	185.19510		0.18520		177.86860	0.17787	185.195	15.19	0.28	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	175.41970		0.17542		168.51610	0.16852	175.420	15.29	0.27	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	942.41970		0.94242		966.51610	0.96652	942.420	15.29	0.73	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	166.17550		0.16618		159.67330	0.15967	166.175	15.39	0.26	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	133.98980		0.13399		128.91780	0.12892	133.990	15.80	0.21	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	114.22070		0.11422		110.04170	0.11004	114.221	16.11	0.18	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	6.03520		0.00604		5.31690	0.00532	6.035	18.44	0.01	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	5.39920		0.00540		4.72340	0.00472	5.399	18.45	0.01	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	4.60010		0.00460		3.98220	0.00398	4.600	18.46	0.01	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	3.59900		0.00360		3.07360	0.00307	3.599	18.48	0.01	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.50010		12.50010		12.46890	12.46890		13.69	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,411.70190		1.41170		1,438.68030	1.43868	1,411.702	16.33	0.83	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	4.42840		0.00443		3.84500	0.00385	4.428	17.94	0.01	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	1.74410		0.00174		1.48440	0.00148	1.744	17.94	0.00	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.54220		12.54220		12.51040	12.51040		13.75	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.54840		12.54840		12.51660	12.51660		13.73	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.55150		12.55150		12.51960	12.51960		13.74	0.00	0.00	0	1,643.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,404.09710		1.40410		1,430.63850	1.43064	1,404.097	16.12	0.79	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	14.11980		0.01412		14.15090	0.01415	14.120	19.42	0.02	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	7.12940		0.00713		7.18610	0.00719	7.129	19.42	0.01	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.55930		12.55930		12.52730	12.52730		13.72	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	181.42130		0.18142		191.92060	0.19192	181.421	12.84	0.26	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,454.14910		1.45415		1,481.13370	1.48113	1,454.149	16.16	0.80	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	10.74320		0.01074		10.31090	0.01031	10.743	19.50	0.02	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.57180		12.57180		12.53960	12.53960		13.72	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			12.57640		12.57640		12.54420	12.54420		13.82	0.00	0.00	0	0.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	26.82670		0.02683		28.64640	0.02865	26.827	13.25	0.05	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	125.94650		0.12595		133.75440	0.13375	125.946	12.69	0.19	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	286.33090		0.28633		277.50870	0.27751	286.331	14.96	0.34	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			12.59760		12.59760		12.56520	12.56520		13.82	0.00	0.00	0	1,212.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,399.32730		1.39933		1,426.15470	1.42615	1,399.327	15.97	0.76	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	21.58670		0.02159		20.88580	0.02089	21.587	19.73	0.03	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	11.25590		0.01126		10.87990	0.01088	11.256	19.73	0.02	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			12.61430		12.61430		12.58160	12.58160		13.81	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,272.97210		1.27297		1,298.70420	1.29870	1,272.972	15.66	0.73	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	52.75390		0.05275		51.01600	0.05102	52.754	18.60	0.07	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			12.61880		12.61880		12.58610	12.58610		13.83	0.00	757,128.00	60	24,527.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	134.48690		0.13449		142.42710	0.14243	134.487	12.71	0.19	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	405.83200		0.40583		421.91120	0.42191	405.832	13.53	0.41	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	467.83340		0.46783		485.16470	0.48516	467.833	13.69	0.44	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	586.63340		0.58663		571.26470	0.57126	586.633	13.69	0.56	0.00	0	150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	540.55500		0.54056		559.17230	0.55917	540.555	13.88	0.48	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	397.17290		0.39717		386.13680	0.38614	397.173	14.51	0.42	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	340.12180		0.34012		330.47630	0.33048	340.122	14.86	0.37	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	216.83270		0.21683		210.49750	0.21050	216.833	15.93	0.25	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	193.11530		0.19312		187.42020	0.18742	193.115	16.15	0.23	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	86.05230		0.08605		83.33990	0.08334	86.052	17.53	0.11	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	47.15690		0.04716		45.60160	0.04560	47.157	19.04	0.06	0.00	0	2,000.00
\$ / R	On 31/12/2018	Any day expiry			12.64460		12.64460		12.61150	12.61150		13.79	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,395.07480		1.39507		1,421.28590	1.42129	1,395.075	15.83	0.74	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	27.58990		0.02759		26.65100	0.02665	27.590	19.66	0.04	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	14.78540		0.01479		14.26000	0.01426	14.785	19.66	0.02	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry			12.69150		12.69150		12.65790	12.65790		13.94	0.00	0.00	0	1,225.00
\$ / R	On 13/02/2019	Any day expiry			12.71120		12.71120		12.67740	12.67740		13.93	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			12.73360		12.73360		12.69960	12.69960		14.00	0.00	0.00	0	1,225.00
\$ / R	On 18/03/2019	Foreign Exchange Future			12.76020		12.76020		12.72630	12.72630		13.99	0.00	0.00	0	4,948.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	14.22420		0.01422		15.30300	0.01530	14.224	12.12	0.03	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	206.21560		0.20622		215.73940	0.21574	206.216	12.91	0.22	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.06	Put	310.32610		0.31033		322.83460	0.32283	310.326	13.12	0.30	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.76	Put	654.18890		0.65419		672.86540	0.67287	654.189	14.00	0.47	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.45	Call	427.07230		0.42707		416.40960	0.41641	427.072	15.01	0.38	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	230.27790		0.23028		224.12440	0.22412	230.278	16.43	0.22	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Call	149.46340		0.14946		145.37090	0.14537	149.463	17.23	0.15	0.00	0	1,000.00
\$ / R	On 27/03/2019	Any day expiry			12.77360		12.77360		12.73970	12.73970		13.99	0.00	0.00	0	4,414.00
\$ / R	On 30/04/2019	Any day expiry			12.82390		12.82390		12.79010	12.79010		14.04	0.00	0.00	0	1,225.00
\$ / R	On 14/06/2019	Foreign Exchange Future			12.89230		12.89230		12.85930	12.85930		14.24	0.00	0.00	0	3,087.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	36.40440		0.03640		38.91260	0.03891	36.404	11.56	0.05	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	438.74630		0.43875		453.28660	0.45329	438.746	13.45	0.34	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	321.36930		0.32137		314.54550	0.31455	321.369	16.37	0.26	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future			13.17290		13.17290		13.14360	13.14360		14.72	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	67.83250		0.06783		67.67050	0.06767	67.833	19.27	0.05	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			13.46060		13.46060		13.43560	13.43560		15.07	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			13.54450		13.54450		13.52000	13.52000		15.22	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			13.63210		13.63210		13.60810	13.60810		15.42	0.00	0.00	0	0.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			12.33980		12.33980		12.31020	12.31020		13.52	0.00	0.00	0	427.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			12.48300		12.48300		12.45200	12.45200		13.67	0.00	0.00	0	47.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			12.61880		12.61880		12.58610	12.58610		13.83	0.00	88,331.60	7	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			12.89230		12.89230		12.85930	12.85930		14.24	0.00	0.00	0	0.00
£ / R	On 15/05/2018	Any day expiry			16.70280		16.70280		16.60980	16.60980		14.09	0.00	0.00	0	11.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 18/06/2018	Foreign Exchange Future			16.79730		16.79730		16.70680	16.70680		13.64	0.00	251,959.50	15	428,549.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	783.84070		0.78384		863.25580	0.86326	783.841	14.90	0.81	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	0.85530		0.00086		0.98940	0.00099	0.855	22.13	0.00	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future			17.06590		17.06590		16.97270	16.97270		13.78	0.00	0.00	0	18,594.00
£ / R	On 14/12/2018	Foreign Exchange Future			17.32490		17.32490		17.22930	17.22930		14.13	0.00	0.00	0	7,517.00
£ / R	On 18/03/2019	Foreign Exchange Future			17.60640		17.60640		17.50960	17.50960		14.51	0.00	0.00	0	4,932.00
£ / R	On 14/06/2019	Foreign Exchange Future			17.87010		17.87010		17.77490	17.77490		14.66	0.00	0.00	0	5,465.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.11289		0.11289		0.11280	0.11280		18.80	0.00	0.00	0	8,421.00
¥ / R	On 29/06/2018	Any day expiry			0.11351		0.11351		0.11342	0.11342		18.27	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.11493		0.11493		0.11483	0.11483		14.37	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.11696		0.11696		0.11686	0.11686		13.00	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12140		0.12140		0.12132	0.12132		12.92	0.00	0.00	0	0.00
€ / R	On 23/05/2018	Any day expiry			14.72100		14.72100		14.65780	14.65780		12.41	0.00	0.00	0	41.00
€ / R	On 18/06/2018	Foreign Exchange Future			14.79890		14.79890		14.73570	14.73570		12.57	0.00	10,359,230.00	700	114,317.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	4.78710		0.00479		6.28450	0.00628	4.787	14.51	0.02	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	7.70710		0.00771		9.48650	0.00949	7.707	13.01	0.03	0.00	0	50,948.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	12.30960		0.01231		14.41390	0.01441	12.310	11.69	0.05	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	39.02150		0.03902		50.06260	0.05006	39.022	11.57	0.14	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.30	Call	547.03780		0.54704		496.75790	0.49676	547.038	11.66	0.83	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.40	Call	469.72390		0.46972		423.60610	0.42361	469.724	11.84	0.78	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	152.38680		0.15239		133.89880	0.13390	152.387	13.02	0.38	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	539.30580		0.53931		591.80570	0.59181	539.306	13.59	0.76	0.00	0	50,948.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.63	Call	36.55760		0.03656		32.25420	0.03225	36.558	14.45	0.12	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.00	Call	15.21160		0.01521		13.24230	0.01324	15.212	15.31	0.05	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,646.78450		1.64678		1,709.29980	1.70930	1,646.785	16.46	0.98	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	0.40810		0.00041		0.62760	0.00063	0.408	24.31	0.00	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	0.01470		0.00001		0.03650	0.00004	0.015	27.04	0.00	0.00	0	50,948.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.07520		15.07520		15.00980	15.00980		12.78	0.00	59,094,784.00	3,920	60,975.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	20.35560		0.02036		19.19710	0.01920	20.356	11.46	0.05	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	120.10070		0.12010		136.66570	0.13667	120.101	11.82	0.20	0.00	0	86,688.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	987.97630		0.98798		1,037.57990	1.03758	987.976	14.07	0.71	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	84.69590		0.08470		77.74590	0.07775	84.696	15.35	0.13	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	10.71760		0.01072		9.04450	0.00904	10.718	20.37	0.02	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.34770		15.34770		15.28130	15.28130		12.97	0.00	0.00	0	7,625.00
€ / R	On 18/03/2019	Foreign Exchange Future			15.65110		15.65110		15.58430	15.58430		13.10	0.00	0.00	0	4,686.00
€ / R	On 14/06/2019	Foreign Exchange Future			15.91790		15.91790		15.85030	15.85030		13.32	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap			93.50000		93.50000		93.74000	93.74000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			90.42000		90.42000		90.67000	90.67000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			89.09000		89.09000		89.36000	89.36000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			91.22000		91.22000		91.47000	91.47000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			94.99000		94.99000		95.23000	95.23000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
10Y STND	On 15/03/2027	Interest Rate Swap		93.50000	93.50000		93.75000	93.75000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap		95.54000	95.54000		95.79000	95.79000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap		99.24000	99.24000		99.50000	99.50000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap		99.54000	99.54000		99.82000	99.82000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap		94.68000	94.68000		94.99000	94.99000			0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap		100.14000	100.14000		100.45000	100.45000			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap		99.91000	99.91000		99.91000	99.91000			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap		100.03000	100.03000		100.03000	100.03000			0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap		100.46000	100.46000		100.46000	100.46000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap		99.44000	99.44000		99.45000	99.45000			0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap		100.08000	100.08000		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			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		98.50000	98.50000		98.50000	98.50000			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		98.84000	98.84000		98.84000	98.84000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		99.19000	99.19000		99.19000	99.19000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap		99.53000	99.53000		99.54000	99.54000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap		99.88000	99.88000		99.89000	99.89000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap		100.77000	100.77000		100.78000	100.78000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap		98.46000	98.46000		98.48000	98.48000			0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap		100.27000	100.27000		100.30000	100.30000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		95.73000	95.73000		95.79000	95.79000			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		94.89000	94.89000		94.97000	94.97000			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		94.01000	94.01000		94.11000	94.11000			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		94.12000	94.12000		94.23000	94.23000			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		96.26000	96.26000		96.38000	96.38000			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap		96.34000	96.34000		96.47000	96.47000			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap		97.48000	97.48000		97.62000	97.62000			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap		99.64000	99.64000		99.78000	99.78000			0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap		100.85000	100.85000		100.99000	100.99000			0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap		95.89000	95.89000		96.04000	96.04000			0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap		100.18000	100.18000		100.33000	100.33000			0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future		593.21000	593.21000		593.16800	593.16800			0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future		603.84800	603.84800		603.81200	603.81200			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future		615.57000	615.57000		615.52900	615.52900			0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future		695.69700	695.69700		695.12500	695.12500			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future		708.17300	708.17300		707.59900	707.59900			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future		721.92000	721.92000		721.33000	721.33000			0.00	0.00	0	0.00
ALBI	On 02/08/2018	Index Future		634.36300	634.36300		633.43500	633.43500			0.00	0.00	0	877.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ALBI	On 01/11/2018	Index Future	645.74000		645.74000		644.80200	644.80200			0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future	658.27500		658.27500		657.31500	657.31500			0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.31900		9.31900		9.29060	9.29060		11.60	0.00	3,913,980.00	420	12,585.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.43410		9.43410		9.40490	9.40490		11.80	0.00	0.00	0	800.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.54650		9.54650		9.51610	9.51610		12.05	0.00	0.00	0	11,412.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	9.77960		9.77960		9.74970	9.74970		12.40	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.67080		9.67080		9.63450	9.63450		12.76	0.00	0.00	0	1,850.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	9.92250		9.92250		9.88340	9.88340		12.91	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	12.39400		12.39400		12.34610	12.34610		12.02	0.00	0.00	0	1,215.00
CHF / R	On 17/09/2018	Foreign Exchange Future	12.63740		12.63740		12.58820	12.58820		12.01	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future	12.87840		12.87840		12.82720	12.82720		12.45	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	13.37760		13.37760		13.32620	13.32620		13.03	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.94710		1.94710		1.94220	1.94220		12.37	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.96240		1.96240		1.95740	1.95740		12.38	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	1.97720		1.97720		1.97200	1.97200		12.55	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.00630		2.00630		2.00120	2.00120		13.27	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	1.98780		1.98780		1.97920	1.97920		12.98	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.02520		2.02520		2.01690	2.01690		13.20	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.06240		2.06240		2.05410	2.05410		13.19	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.20970		2.20970		2.20240	2.20240		14.16	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 02/08/2018	Bond Future	10.49666		80.47761		10.51837	80.34252			0.00	0.00	0	9,466.00
ES33	On 01/11/2018	Bond Future	10.59749		78.13215		10.61979	77.99565			0.00	0.00	0	0.00
ES33	On 07/02/2019	Bond Future	10.71293		79.64804		10.73615	79.50853			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 02/08/2018	Bond Future	10.68909		83.64145		10.71589	83.44881			0.00	0.00	0	7,957.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES42	On 01/11/2018	Bond Future	10.78589		80.88126		10.81347	80.68619			0.00	0.00	0	0.00
ES42	On 07/02/2019	Bond Future	10.89287		82.45023		10.92153	82.25097			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	630.87500		630.87500		629.90000	629.90000			0.00	6,308,750.00	1	466.00
GOVI	On 01/11/2018	GOVI	642.18900		642.18900		641.20400	641.20400			0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI	654.65600		654.65600		653.64600	653.64600			0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.57380		1.57380		1.57000	1.57000		12.99	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.59420		1.59420		1.59030	1.59030		13.71	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.61340		1.61340		1.60940	1.60940		13.66	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.70650		1.70650		1.70330	1.70330		14.57	0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future	135.03381		135.03381		135.01850	135.01850			0.00	0.00	0	864.00
I2025	On 01/11/2018	Bond Future	137.47745		137.47745		137.46384	137.46384			0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future	138.76118		138.76118		138.74631	138.74631			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 02/08/2018	Bond Future	103.19434		103.19434		103.18184	103.18184			0.00	0.00	0	1,370.00
I2029	On 01/11/2018	Bond Future	104.01220		104.01220		104.00107	104.00107			0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future	106.05292		106.05292		106.04083	106.04083			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 02/08/2018	Bond Future	107.69217		107.69217		107.67932	107.67932			0.00	0.00	0	6,151.00
I2033	On 01/11/2018	Bond Future	108.52005		108.52005		108.50857	108.50857			0.00	0.00	0	0.00
I2033	On 07/02/2019	Bond Future	110.64916		110.64916		110.63664	110.63664			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 02/08/2018	Bond Future	128.92103		128.92103		128.90503	128.90503			0.00	0.00	0	9,239.00
I2038	On 01/11/2018	Bond Future	131.25401		131.25401		131.23979	131.23979			0.00	0.00	0	0.00
I2038	On 07/02/2019	Bond Future	132.23889		132.23889		132.22343	132.22343			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 02/08/2018	Bond Future	123.20624		123.20624		123.19071	123.19071			0.00	0.00	0	10,917.00
I2046	On 01/11/2018	Bond Future	123.78661		123.78661		123.77269	123.77269			0.00	0.00	0	0.00
I2046	On 07/02/2019	Bond Future	126.21500		126.21500		126.20003	126.20003			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 02/08/2018	Bond Future	128.64335		128.64335		128.62667	128.62667			0.00	0.00	0	9,775.00
I2050	On 01/11/2018	Bond Future	130.97134		130.97134		130.95623	130.95623			0.00	0.00	0	0.00
I2050	On 07/02/2019	Bond Future	131.76933		131.76933		131.75326	131.75326			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	260.28600		260.28600		259.99500	259.99500			0.00	0.00	0	884.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
IGOV	On 01/11/2018	Index Future			264.99700		264.99700		264.70400	264.70400			0.00	0.00	0	241.00
IGOV	On 07/02/2019	Index Future			270.19800		270.19800		269.89600	269.89600			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			0.12230		0.12230		0.12180	0.12180			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future			0.12150		0.12150		0.12120	0.12120			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future			0.12030		0.12030		0.12030	0.12030			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.12130		0.12130		0.12090	0.12090			0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.54430		1.54430		1.54210	1.54210		13.40	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.56760		1.56760		1.56540	1.56540		13.27	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future			1.59010		1.59010		1.58780	1.58780		13.61	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.63590		1.63590		1.63350	1.63350		13.42	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			8.55860		8.55860		8.57190	8.57190		12.26	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			8.66000		8.66000		8.67270	8.67270		12.44	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			8.75990		8.75990		8.77150	8.77150		12.79	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.26560		9.26560		9.28180	9.28180		13.58	0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.25680		1.25680		1.25750	1.25750			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.26190		1.26190		1.26560	1.26560			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.26720		1.26720		1.27350	1.27350			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.32870		1.32870		1.33580	1.33580			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.36120		1.36120		1.35710	1.35710			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.36710		1.36710		1.36310	1.36310			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.19930		1.19930		1.19700	1.19700			0.00	0.00	0	2,508.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.20770		1.20770		1.20540	1.20540			0.00	0.00	0	0.00
R / ¥	On 29/06/2018	Any day expiry			8.80990		8.80990	0.11216	8.81690	8.81690		16.51	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.85830		8.85830	0.11216	8.86530	8.86530		16.11	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	1,914.16990		0.19142	0.11216	1,780.94740	0.17809	1,914.170	15.97	0.52	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.70090		8.70090	0.11216	8.70820	8.70820		16.78	0.00	0.00	0	283.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future	8.17	Put	1,682.29750		0.16823	0.11216	1,500.85920	0.15009	1,682.298	19.01	0.27	0.00	0	50,000.00
R186	On 02/08/2018	Bond Future			8.36896		113.97289		8.37996	113.90233		7.13	0.00	89,468,718.65	785	102,329.00
R186	On 02/08/2018	Bond Future	7.50	Call	68.09000		0.06809		71.00000	0.07100	68.090	6.31	0.05	0.00	0	3,020.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 02/08/2018	Bond Future	8.25	Call	1,141.14000		1.14114	1,138.45000	1.13845	1,141.140	6.99	0.43	0.00	0	3,020.00	
R186	On 02/08/2018	Bond Future	8.50	Put	1,152.76000		1.15276	1,209.71000	1.20971	1,152.760	7.24	0.41	0.00	0	2,500.00	
R186	On 01/11/2018	Bond Future			8.41744		116.01650	8.42870	115.94616		7.20	0.00	0.00	0	0.00	
R186	On 01/11/2018	Bond Future	7.96	Call	1,028.98000		1.02898	1,024.08000	1.02408	1,028.980	6.80	0.31	0.00	0	5,000.00	
R186	On 01/11/2018	Bond Future	8.46	Call	2,404.18000		2.40418	2,386.98000	2.38698	2,404.180	7.17	0.53	0.00	0	5,000.00	
R186	On 01/11/2018	Bond Future	9.14	Put	828.03000		0.82803	860.41000	0.86041	828.030	7.78	0.23	0.00	0	5,000.00	
R186	On 07/02/2019	Bond Future			8.47311		112.96225	8.48501	112.89008		7.61	0.00	0.00	0	0.00	
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R197	On 02/08/2018	Bond Future			304.63494		304.63494	304.60086	304.60086			0.00	0.00	0	2,350.00	
R197	On 01/11/2018	Bond Future			310.14787		310.14787	310.11775	310.11775			0.00	0.00	0	0.00	
R197	On 07/02/2019	Bond Future			308.87576		308.87576	308.84290	308.84290			0.00	0.00	0	0.00	
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R202	On 02/08/2018	Bond Future			243.70950		243.70950	242.49068	242.49068			0.00	48,741,900.00	200	22,459.00	
R202	On 01/11/2018	Bond Future			248.12006		248.12006	246.88269	246.88269			0.00	0.00	0	0.00	
R202	On 07/02/2019	Bond Future			249.08033		249.08033	247.81686	247.81686			0.00	0.00	0	0.00	
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2023	On 02/08/2018	Bond Future			7.75755		103.33260	7.75792	103.33120		4.07	0.00	1,446,656.40	14	34,900.00	
R2023	On 01/11/2018	Bond Future			7.79381		101.25919	7.79384	101.25908		4.09	0.00	0.00	0	0.00	
R2023	On 07/02/2019	Bond Future			7.83869		103.22404	7.83887	103.22342		3.92	0.00	0.00	0	0.00	
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2030	On 02/08/2018	Bond Future			8.79461		94.47737	8.81073	94.36683		9.60	0.00	1,889,547.40	20	41,248.00	
R2030	On 02/08/2018	Bond Future	8.51	Call	844.53000		0.84453	836.28000	0.83628	844.530	9.25	0.32	0.00	0	7,850.00	
R2030	On 02/08/2018	Bond Future	8.91	Call	2,137.81000		2.13781	2,105.54000	2.10554	2,137.810	9.76	0.58	0.00	0	7,850.00	
R2030	On 02/08/2018	Bond Future	9.50	Put	365.96000		0.36596	403.38000	0.40338	365.960	10.62	0.15	0.00	0	7,850.00	
R2030	On 01/11/2018	Bond Future			8.84463		96.17127	8.86113	96.05999		9.78	0.00	0.00	0	0.00	
R2030	On 07/02/2019	Bond Future			8.90168		94.02788	8.91890	93.91395		10.40	0.00	0.00	0	0.00	
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2032	On 02/08/2018	Bond Future			8.96245		97.34222	8.97849	97.22231		10.35	0.00	0.00	0	32,131.00	
R2032	On 01/11/2018	Bond Future			9.01626		94.93259	9.03267	94.81174		10.97	0.00	0.00	0	0.00	
R2032	On 07/02/2019	Bond Future			9.07663		96.77445	9.09370	96.65080		11.18	0.00	0.00	0	0.00	
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2035	On 02/08/2018	Bond Future			9.10184		101.92568	9.11786	101.79201		11.27	0.00	0.00	0	65,685.00	
R2035	On 01/11/2018	Bond Future			9.15669		99.25709	9.17305	99.12238		11.98	0.00	0.00	0	0.00	
R2035	On 07/02/2019	Bond Future			9.21918		101.18300	9.23618	101.04513		12.21	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
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 02/08/2018	Bond Future			9.19552		94.03050		9.21672	93.85272		12.41	0.00	0.00	0	53,703.00
R2037	On 01/11/2018	Bond Future			9.24689		95.71643		9.26858	95.53663		12.64	0.00	0.00	0	0.00
R2037	On 07/02/2019	Bond Future			9.30489		93.31358		9.32735	93.12986		13.49	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 02/08/2018	Bond Future			6.34079		101.59961		6.32151	101.60675		0.24	0.00	0.00	0	10,121.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 02/08/2018	Bond Future			9.28074		97.57344		9.30193	97.38198		13.08	0.00	0.00	0	22,604.00
R2040	On 01/11/2018	Bond Future			9.33241		99.32281		9.35408	99.12915		13.32	0.00	0.00	0	0.00
R2040	On 01/11/2018	Bond Future	8.50	Call	866.22000		0.86622		849.13000	0.84913	866.220	12.37	0.19	0.00	0	5,900.00
R2040	On 01/11/2018	Bond Future	9.10	Call	2,624.81000		2.62481		2,573.69000	2.57369	2,624.810	13.08	0.42	0.00	0	5,900.00
R2040	On 07/02/2019	Bond Future			9.39065		96.73939		9.41308	96.54148		14.23	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 02/08/2018	Bond Future			9.31916		94.65503		9.34546	94.41274		13.85	0.00	15,712,734.98	166	31,333.00
R2044	On 01/11/2018	Bond Future			9.36919		96.35211		9.39610	96.10670		14.10	0.00	0.00	0	0.00
R2044	On 07/02/2019	Bond Future			9.42548		93.83621		9.45327	93.58574		15.08	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 02/08/2018	Bond Future			9.28863		98.39008		9.31482	98.14022		13.80	0.00	1,377,461.12	14	100,451.00
R2048	On 01/11/2018	Bond Future			9.33923		95.72145		9.36603	95.46837		14.71	0.00	0.00	0	0.00
R2048	On 07/02/2019	Bond Future			9.39640		97.57875		9.42410	97.32023		15.02	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 02/08/2018	Bond Future			7.19301		100.52268		7.19324	100.52237		1.03	0.00	0.00	0	20,909.00
R207	On 01/11/2018	Bond Future			7.16602		102.32506		7.16511	102.32609		0.95	0.00	0.00	0	0.00
R207	On 07/02/2019	Bond Future			7.12129		100.66551		7.12066	100.66607		0.85	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 02/08/2018	Bond Future			7.42765		100.76431		7.42794	100.76363		2.08	0.00	806,114.48	8	30,946.00
R208	On 01/11/2018	Bond Future			7.44665		99.17149		7.44635	99.17214		2.10	0.00	0.00	0	0.00
R208	On 07/02/2019	Bond Future			7.47125		101.09574		7.47116	101.09591		1.94	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 02/08/2018	Bond Future			9.12377		77.21437		9.14484	77.06593		12.48	0.00	540,500.59	7	76,025.00
R209	On 02/08/2018	Bond Future	8.46	Call	266.82000		0.26682		263.81000	0.26381	266.820	11.47	0.13	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	299.82000		0.29982		296.09000	0.29609	299.820	11.51	0.14	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	3,017.16000		3.01716		3,146.82000	3.14682	3,017.160	12.05	0.67	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	1,256.95000		1.25695		1,229.02000	1.22902	1,256.950	12.26	0.41	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	1,536.31000		1.53631		1,635.58000	1.63558	1,536.310	12.69	0.44	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	994.29000		0.99429		1,073.50000	1.07350	994.290	13.11	0.31	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	4,260.08000		4.26008		4,171.14000	4.17114	4,260.080	13.54	0.79	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	166.05000		0.16605		190.56000	0.19056	166.050	14.36	0.07	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	20.91000		0.02091		25.90000	0.02590	20.910	14.36	0.01	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.17311		75.45111		9.19464	75.30101		13.31	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	10.00	Put	958.50000		0.95850		1,010.28000	1.01028	958.500	14.67	0.21	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.22799		76.91500		9.25024	76.76165		13.67	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 02/08/2018	Bond Future			191.36747		191.36747		191.34478	191.34478			0.00	0.00	0	2,159.00
R210	On 01/11/2018	Bond Future			192.33048		192.33048		192.31028	192.31028			0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future			196.10368		196.10368		196.08170	196.08170			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 02/08/2018	Bond Future			155.62921		155.62921		155.72244	155.72244			0.00	0.00	0	3,975.00
R212	On 01/11/2018	Bond Future			158.44551		158.44551		158.54278	158.54278			0.00	0.00	0	0.00
R212	On 07/02/2019	Bond Future			159.40025		159.40025		159.49833	159.49833			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 02/08/2018	Bond Future			8.86911		89.04301		8.88512	88.93486		10.14	0.00	0.00	0	29,240.00
R213	On 01/11/2018	Bond Future			8.92125		87.09335		8.93762	86.98439		10.77	0.00	0.00	0	0.00
R213	On 07/02/2019	Bond Future			8.98099		88.78326		8.99802	88.67182		11.01	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 02/08/2018	Bond Future			9.25821		76.89088		9.28438	76.69674		13.42	0.00	0.00	0	30,091.00
R214	On 01/11/2018	Bond Future			9.30841		74.97655		9.33517	74.77993		14.29	0.00	0.00	0	0.00
R214	On 07/02/2019	Bond Future			9.36511		76.43143		9.39275	76.23056		14.63	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	9.26050		9.26050		9.22510	9.22510		11.60	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	9.38930		9.38930		9.35160	9.35160		11.77	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	9.51110		9.51110		9.47110	9.47110		11.96	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.07770		10.07770		10.03890	10.03890		12.75	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	2.82350		2.82350		2.82660	2.82660		16.57	0.00	0.00	0	3,940.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.76320		2.76320		2.76730	2.76730		15.57	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.70330		2.70330		2.70740	2.70740		15.03	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.67100		2.67100		2.67650	2.67650		14.25	0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.22710		1.22710		1.22510	1.22510			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.20100		1.20100		1.19900	1.19900			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.17650		1.17650		1.17480	1.17480			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.12780		1.12780		1.12650	1.12650			0.00	0.00	0	0.00

Total for Derivatives :												811,225,618.82	70,774	6 324 253.00
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Grand Total:												811,225,618.82	70,774	6 324 253.00
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