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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/04/2018

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 10/04/2018	Any day expiry	12.08200	12.08200	12.09230	12.09230			14.42	0.00	241,640,000.00	20,000	0.00	
\$ / R	On 16/04/2018	Any day expiry	12.06790	12.06790	12.09900	12.09900			12.20	0.00	0.00	0	192.00	
\$ / R	On 17/04/2018	Any day expiry	12.06960	12.06960	12.10070	12.10070			12.34	0.00	0.00	0	1,551.00	
\$ / R	On 20/04/2018	Any day expiry	12.07460	12.07460	12.10570	12.10570			12.56	0.00	0.00	0	0.00	
\$ / R	On 20/04/2018	Any day expiry	12.03	Put	80.14690	0.08015	75.56530	0.07557	80.147	12.68	0.43	0.00	0	20,000.00
\$ / R	On 24/04/2018	Any day expiry	12.08120	12.08120	12.11250	12.11250			12.39	0.00	0.00	0	70.00	
\$ / R	On 25/04/2018	Any day expiry	12.08280	12.08280	12.11420	12.11420			12.51	0.00	0.00	0	0.00	
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	2,917.27780	2.91728	2,885.88840	2.88589	2,917.278	31.48	1.00	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	0.26390	0.00026	0.28370	0.00028	0.264	42.12	0.00	0.00	0	2,000.00
\$ / R	On 26/04/2018	Any day expiry	12.08450	12.08450	12.11590	12.11590			12.62	0.00	0.00	0	1,846.00	
\$ / R	On 30/04/2018	Any day expiry	12.09110	12.09110	12.12270	12.12270			12.48	0.00	0.00	0	396.00	
\$ / R	On 30/04/2018	Any day expiry	11.70	Put	22.46410	0.02246	20.40630	0.02041	22.464	12.45	0.13	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	11.76	Put	31.66190	0.03166	28.83680	0.02884	31.662	12.45	0.17	0.00	0	202.00
\$ / R	On 30/04/2018	Any day expiry	11.78	Put	35.30860	0.03531	32.18630	0.03219	35.309	12.45	0.18	0.00	0	100.00
\$ / R	On 30/04/2018	Any day expiry	11.85	Put	50.66730	0.05067	46.32570	0.04633	50.667	12.46	0.24	0.00	0	288.00
\$ / R	On 30/04/2018	Any day expiry	11.87	Call	276.95790	0.27696	303.81520	0.30382	276.958	12.46	0.74	0.00	0	202.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 30/04/2018	Any day expiry	11.91	Call	248.49680	0.24850	274.48200	0.27448	248.497	12.46	0.70	0.00	0	100.00
\$ / R	On 30/04/2018	Any day expiry	11.94	Call	228.21040	0.22821	253.47990	0.25348	228.210	12.47	0.67	0.00	0	288.00
\$ / R	On 30/04/2018	Any day expiry	12.04	Put	116.46730	0.11647	107.39750	0.10740	116.467	12.47	0.44	0.00	0	240.00
\$ / R	On 30/04/2018	Any day expiry	12.10	Call	136.54070	0.13654	157.20220	0.15720	136.541	12.48	0.50	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	12.11	Call	132.14920	0.13215	152.46770	0.15247	132.149	12.51	0.48	0.00	0	240.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	1,709.29860	1.70930	1,677.79870	1.67780	1,709.299	19.88	1.00	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	0.10890	0.00011	0.11710	0.00012	0.109	29.65	0.00	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	0.12620	0.00013	0.12960	0.00013	0.126	33.28	0.00	0.00	0	500.00
\$ / R	On 02/05/2018	Any day expiry			12.09440	12.09440	12.12610	12.12610		12.58	0.00	0.00	0	0.00
\$ / R	On 02/05/2018	Any day expiry	11.50	Put	6.23140	0.00623	5.43780	0.00544	6.231	12.01	0.04	0.00	0	2,000.00
\$ / R	On 02/05/2018	Any day expiry	11.80	Call	336.52380	0.33652	362.29620	0.36230	336.524	12.30	0.80	0.00	0	2,000.00
\$ / R	On 02/05/2018	Any day expiry	12.50	Call	37.97770	0.03798	46.43810	0.04644	37.978	14.00	0.17	0.00	0	2,000.00
\$ / R	On 04/05/2018	Any day expiry			12.09770	12.09770	12.12950	12.12950		12.72	0.00	0.00	0	0.00
\$ / R	On 04/05/2018	Any day expiry	12.25	Call	99.85610	0.09986	115.57850	0.11558	99.856	13.25	0.36	0.00	0	20,000.00
\$ / R	On 07/05/2018	Any day expiry			12.10260	12.10260	12.13460	12.13460		12.52	0.00	1,209,797,000.00	100,000	46,000.00
\$ / R	On 07/05/2018	Any day expiry	12.00	Call	218.33150	0.21833	242.67520	0.24268	218.332	12.38	0.61	0.00	0	100,000.00
\$ / R	On 07/05/2018	Any day expiry	12.10	Call	165.65580	0.16566	0.00000	0.00000	165.656	12.52	0.51	615,998,350.00	100,000	100,000.00
\$ / R	On 09/05/2018	Any day expiry			12.10590	12.10590	12.13800	12.13800		12.64	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	661.40100	0.66140	635.51760	0.63552	661.401	14.74	0.89	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	1,754.95980	1.75496	1,723.13970	1.72314	1,754.960	18.20	1.00	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	0.22720	0.00023	0.19210	0.00019	0.227	28.58	0.00	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			12.10920	12.10920	12.14140	12.14140		12.73	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			12.11420	12.11420	12.14640	12.14640		12.62	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	671.02330	0.67102	645.72720	0.64573	671.023	14.69	0.87	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	2,386.14570	2.38615	2,354.03000	2.35403	2,386.146	19.86	1.00	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	0.52650	0.00053	0.51720	0.00052	0.526	29.06	0.00	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			12.11580	12.11580	12.14800	12.14800		12.66	0.00	0.00	0	0.00
\$ / R	On 15/05/2018	Any day expiry	10.90	Put	2.33100	0.00233	2.14920	0.00215	2.331	15.22	0.01	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	11.70	Put	43.46190	0.04346	40.23210	0.04023	43.462	12.23	0.17	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	12.20	Call	155.68170	0.15568	173.71210	0.17371	155.682	12.98	0.44	0.00	0	1,000.00
\$ / R	On 18/05/2018	Any day expiry			12.12070	12.12070	12.15300	12.15300		12.75	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry	12.00	Put	141.88980	0.14189	133.75760	0.13376	141.890	12.65	0.40	0.00	0	51,000.00
\$ / R	On 31/05/2018	Any day expiry			12.14190	12.14190	12.17440	12.17440		12.83	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,664.58470	1.66458	1,633.46410	1.63346	1,664.585	16.91	0.98	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	1.06030	0.00106	1.19460	0.00119	1.060	23.29	0.00	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	0.93780	0.00094	1.03730	0.00104	0.938	25.51	0.00	0.00	0	500.00
\$ / R	On 08/06/2018	Any day expiry			12.15490	12.15490	12.18760	12.18760		12.86	0.00	0.00	0	0.00
\$ / R	On 08/06/2018	Any day expiry	12.80	Call	76.55820	0.07656	86.83540	0.08684	76.558	14.63	0.20	0.00	0	1,746.00
\$ / R	On 18/06/2018	Foreign Exchange Future			12.17070	12.17070	12.20360	12.20360		12.87	0.00	296,453,910.60	24,358	902,788.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	7.62550	0.00763	6.35300	0.00635	7.625	12.48	0.03	0.00	0	60,750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	16.75490	0.01675	14.89350	0.01489	16.755	12.40	0.06	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.35	Call	849.30070	0.84930	879.92040	0.87992	849.301	12.34	0.91	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.45	Call	760.52860	0.76053	790.90550	0.79091	760.529	12.30	0.88	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	46.65560	0.04666	44.02400	0.04402	46.656	12.27	0.14	0.00	0	20,066.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	11.60	Put	64.10680	0.06411	60.28590	0.06029	64.107	12.31	0.18	0.00	0	8,000.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	11.70	Call	557.91790	0.55792	586.04630	0.58605	557.918	12.41	0.78	0.00	0	60.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	100.74310	0.10074	95.44780	0.09545	100.743	12.46	0.25	0.00	0	60,000.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	11.77	Put	106.53800	0.10654	101.02540	0.10103	106.538	12.48	0.26	0.00	0	76,000.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	11.80	Put	115.65020	0.11565	109.80360	0.10980	115.650	12.51	0.28	0.00	0	1,500.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	11.90	Put	149.78250	0.14978	142.73630	0.14274	149.783	12.61	0.33	0.00	0	9,500.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Call	360.54850	0.36055	385.09250	0.38509	360.548	12.72	0.61	0.00	0	3,000.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	189.84850	0.18985	181.49250	0.18149	189.848	12.72	0.39	0.00	0	35,050.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	245.88040	0.24588	235.82450	0.23582	245.880	12.84	0.46	0.00	0	372.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	12.13	Call	291.63980	0.29164	314.33600	0.31434	291.640	12.85	0.54	0.00	0	500.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	256.05870	0.25606	245.70830	0.24571	256.059	12.86	0.47	0.00	0	155,500.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Call	286.75870	0.28676	309.30830	0.30931	286.759	12.86	0.53	0.00	0	8,000.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	261.23690	0.26124	250.73700	0.25074	261.237	12.87	0.48	0.00	0	500.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	12.24	Call	244.25830	0.24426	263.49280	0.26349	244.258	13.11	0.47	2,873,336.97	500	0.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	319.65570	0.31966	305.81870	0.30582	319.656	13.14	0.53	0.00	0	2,415.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	350.95960	0.35096	336.26980	0.33627	350.960	13.27	0.56	0.00	0	24,500.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	417.44880	0.41745	401.09470	0.40109	417.449	13.54	0.61	0.00	0	12,603.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	159.37050	0.15937	174.32900	0.17433	159.370	13.80	0.34	0.00	0	2,550.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	488.67050	0.48867	470.72900	0.47073	488.671	13.80	0.66	0.00	0	114,600.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	683.98300	0.68398	662.50760	0.66251	683.983	14.47	0.76	0.00	0	66.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	862.21190	0.86221	838.30240	0.83830	862.212	14.99	0.82	0.00	0	2,700.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	68.05660	0.06806	76.60700	0.07661	68.057	15.09	0.17	0.00	0	15,500.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	897.35660	0.89736	873.00700	0.87301	897.357	15.09	0.83	0.00	0	21,728.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	941.74530	0.94175	916.86920	0.91687	941.745	15.21	0.85	0.00	0	1,250.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	1,050.12740	1.05013	1,024.10420	1.02410	1,050.127	15.50	0.87	0.00	0	965.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	1,077.58770	1.07759	1,051.30150	1.05130	1,077.588	15.58	0.88	0.00	0	372.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	1,170.03200	1.17003	1,142.93750	1.14294	1,170.032	15.83	0.90	0.00	0	25,500.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	37.42900	0.03743	42.86440	0.04286	37.429	15.95	0.10	0.00	0	60,000.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,319.17780	1.31918	1,291.44980	1.29145	1,319.178	16.06	0.92	0.00	0	5,183.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,337.96740	1.33797	1,310.07150	1.31007	1,337.967	16.09	0.92	0.00	0	7,420.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,356.80240	1.35680	1,328.74450	1.32874	1,356.802	16.11	0.93	0.00	0	114,600.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,489.81510	1.48982	1,460.73620	1.46074	1,489.815	16.25	0.94	0.00	0	70,530.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,595.54270	1.59554	1,565.79530	1.56580	1,595.543	16.37	0.95	0.00	0	2,415.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,643.89490	1.64389	1,613.87830	1.61388	1,643.895	16.42	0.96	0.00	0	500.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,653.58490	1.65358	1,623.51730	1.62352	1,653.585	16.43	0.96	0.00	0	40,000.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,672.98430	1.67298	1,642.81640	1.64282	1,672.984	16.45	0.96	0.00	0	300.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,682.69290	1.68269	1,652.47630	1.65248	1,682.693	16.46	0.96	0.00	0	500.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,741.06670	1.74107	1,710.57290	1.71057	1,741.067	16.52	0.97	0.00	0	1,000.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Call	9.47090	0.00947	11.47060	0.01147	9.471	16.63	0.03	0.00	0	30,000.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,838.77090	1.83877	1,807.87060	1.80787	1,838.771	16.63	0.97	0.00	0	500.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	1,936.91170	1.93691	1,905.66790	1.90567	1,936.912	16.73	0.98	0.00	0	7,028.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	2,084.77170	2.08477	2,053.11250	2.05311	2,084.772	16.89	0.98	0.00	0	2,000.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	2.93870	0.00294	3.65150	0.00365	2.939	17.18	0.01	0.00	0	7,600.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	2.41130	0.00241	2.73860	0.00274	2.411	17.78	0.01	0.00	0	50.00		

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\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	2.33000	0.00233	2.63470	0.00263	2.330	18.26	0.01	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	2.15020	0.00215	2.40160	0.00240	2.150	19.70	0.01	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	2.13650	0.00214	2.38370	0.00238	2.137	19.85	0.01	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	2.10350	0.00210	2.33950	0.00234	2.103	20.23	0.01	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	2.07480	0.00207	2.30070	0.00230	2.075	20.61	0.01	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	2.03660	0.00204	2.24760	0.00225	2.037	21.24	0.01	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	2.01990	0.00202	2.22370	0.00222	2.020	21.57	0.01	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	2.01350	0.00201	2.21430	0.00221	2.013	21.72	0.01	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	1.97550	0.00198	2.15370	0.00215	1.976	22.96	0.01	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	0.95180	0.00095	1.16070	0.00116	0.952	23.01	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	0.60140	0.00060	0.74180	0.00074	0.601	23.01	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	0.56450	0.00056	0.69730	0.00070	0.565	23.01	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.47630	0.00048	0.59090	0.00059	0.476	23.01	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.44680	0.00045	0.55510	0.00056	0.447	23.01	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.33790	0.00034	0.42270	0.00042	0.338	23.01	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.18720	0.00019	0.23760	0.00024	0.187	23.01	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.15680	0.00016	0.19980	0.00020	0.157	23.01	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.09780	0.00010	0.12620	0.00013	0.098	23.01	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.06640	0.00007	0.08650	0.00009	0.066	23.01	0.00	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			12.18750	12.18750	12.22090	12.22090		13.10	0.00	0.00	0	1,790.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,636.20430	1.63620	1,606.52550	1.60653	1,636.204	16.63	0.94	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	2.22300	0.00222	2.53250	0.00253	2.223	20.71	0.01	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	1.14350	0.00114	1.27720	0.00128	1.143	21.40	0.00	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.19210	12.19210	12.22570	12.22570		13.06	0.00	0.00	0	100.00
\$ / R	On 06/07/2018	Any day expiry			12.19830	12.19830	12.23200	12.23200		13.11	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	246.24220	0.24624	236.58450	0.23658	246.242	12.96	0.42	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	40.95890	0.04096	46.48970	0.04649	40.959	16.36	0.09	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	33.43750	0.03344	38.06790	0.03807	33.438	16.57	0.08	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.21990	12.21990	12.25410	12.25410		13.20	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.22610	12.22610	12.26040	12.26040		13.29	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	2,244.00460	2.24400	2,212.21830	2.21222	2,244.005	17.74	0.96	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	2.30570	0.00231	2.77300	0.00277	2.306	19.23	0.01	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.22770	12.22770	12.26200	12.26200		13.31	0.00	0.00	0	70.00
\$ / R	On 27/07/2018	Any day expiry			12.23080	12.23080	12.26510	12.26510		13.34	0.00	0.00	0	1,345.00
\$ / R	On 31/07/2018	Any day expiry			12.23700	12.23700	12.27150	12.27150		13.33	0.00	0.00	0	1,303.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,616.53880	1.61654	1,587.28830	1.58729	1,616.539	16.60	0.90	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	3.17080	0.00317	3.73250	0.00373	3.171	18.77	0.01	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	1.28640	0.00129	1.54890	0.00155	1.286	18.84	0.00	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.24780	12.24780	12.28250	12.28250		13.36	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	415.33220	0.41533	399.87870	0.39988	415.332	13.52	0.52	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,668.53490	1.66853	1,639.16570	1.63917	1,668.535	16.66	0.89	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	1.92020	0.00192	2.38220	0.00238	1.920	18.48	0.00	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.25710	12.25710	12.29200	12.29200		13.37	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.28510	12.28510	12.32050	12.32050		13.53	0.00	0.00	0	1,666.00

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 31/08/2018	Any day expiry	13.80	Put	1,600.97850	1.60098	1,572.13940	1.57214	1,600.979	16.41	0.86	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	3.81900	0.00382	4.26940	0.00427	3.819	17.57	0.01	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	1.55010	0.00155	1.75440	0.00175	1.550	17.57	0.00	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			12.31140	12.31140	12.34740	12.34740		13.53	0.00	6,155,700.00	500	50,801.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	111.43100	0.11143	105.68880	0.10569	111.431	12.60	0.19	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	116.07080	0.11607	110.13230	0.11013	116.071	12.62	0.20	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	141.31890	0.14132	134.34760	0.13435	141.319	12.69	0.23	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	186.66710	0.18667	177.23070	0.17723	186.667	12.82	0.28	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	222.72630	0.22273	212.27150	0.21227	222.726	12.95	0.31	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	284.27040	0.28427	272.27010	0.27227	284.270	13.14	0.37	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	433.78790	0.43379	418.71110	0.41871	433.788	13.53	0.48	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	367.39610	0.36740	385.12070	0.38512	367.396	13.91	0.45	0.00	0	1,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	628.88890	0.62889	609.44270	0.60944	628.889	14.12	0.58	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	656.31710	0.65632	636.46000	0.63646	656.317	14.19	0.60	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	282.76220	0.28276	297.72250	0.29772	282.762	14.42	0.37	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	274.63760	0.27464	289.31330	0.28931	274.638	14.48	0.36	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	800.21910	0.80022	778.42860	0.77843	800.219	14.57	0.65	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	1,116.50570	1.11651	1,091.10470	1.09110	1,116.506	15.34	0.75	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	169.62920	0.16963	179.82800	0.17983	169.629	15.43	0.24	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	140.45830	0.14046	149.19020	0.14919	140.458	15.82	0.20	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	121.23460	0.12123	129.46760	0.12947	121.235	16.06	0.18	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	10.70770	0.01071	11.65100	0.01165	10.708	18.59	0.02	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	9.80100	0.00980	10.77920	0.01078	9.801	18.61	0.02	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	8.52670	0.00853	9.42080	0.00942	8.527	18.61	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	6.90300	0.00690	7.65000	0.00765	6.903	18.61	0.01	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.32850	12.32850	12.36480	12.36480		13.64	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,588.92800	1.58893	1,560.15700	1.56016	1,588.928	16.24	0.83	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	10.85080	0.01085	12.63820	0.01264	10.851	18.93	0.02	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	5.24330	0.00524	6.23380	0.00623	5.243	18.93	0.01	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.37020	12.37020	12.40710	12.40710		13.68	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.37640	12.37640	12.41330	12.41330		13.75	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.37940	12.37940	12.41640	12.41640		13.77	0.00	0.00	0	430.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,578.80650	1.57881	1,550.72580	1.55073	1,578.806	16.14	0.80	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	18.38980	0.01839	20.19530	0.02020	18.390	19.29	0.03	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	9.97370	0.00997	11.06300	0.01106	9.974	19.29	0.02	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.38710	12.38710	12.42420	12.42420		13.77	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	275.30430	0.27530	264.59150	0.26459	275.304	13.10	0.32	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,629.21370	1.62921	1,600.84210	1.60084	1,629.214	16.20	0.80	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	13.95740	0.01396	15.32000	0.01532	13.957	19.30	0.02	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.39940	12.39940	12.43660	12.43660		13.78	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			12.40400	12.40400	12.44120	12.44120		13.80	0.00	0.00	0	0.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	46.86590	0.04687	45.10410	0.04510	46.866	12.90	0.08	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	200.86110	0.20086	192.65910	0.19266	200.861	12.92	0.26	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	279.73760	0.27974	292.90820	0.29291	279.738	15.18	0.32	0.00	0	51,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
\$ / R			On 30/11/2018	Any day expiry			12.42560	12.42560	12.46300	12.46300	13.89	0.00	0.00	0	0.00
\$ / R	13.80	Put	On 30/11/2018	Any day expiry	1,571.93620	1.57194	1,544.58730	1.54459	1,571.936	16.09	0.77	0.00	0	1,000.00	
\$ / R	16.70	Call	On 30/11/2018	Any day expiry	24.31530	0.02432	26.14910	0.02615	24.315	19.38	0.03	0.00	0	500.00	
\$ / R	17.31	Call	On 30/11/2018	Any day expiry	13.26950	0.01327	14.37390	0.01437	13.270	19.38	0.02	0.00	0	500.00	
\$ / R			On 11/12/2018	Any day expiry	12.44250	12.44250	12.48000	12.48000		13.89	0.00	0.00	0	0.00	
\$ / R	13.65	Put	On 11/12/2018	Any day expiry	1,443.80590	1.44381	1,417.24860	1.41725	1,443.806	15.86	0.74	0.00	0	20,000.00	
\$ / R	15.69	Call	On 11/12/2018	Any day expiry	58.81750	0.05882	61.60130	0.06160	58.818	18.57	0.07	0.00	0	20,000.00	
\$ / R			On 14/12/2018	Foreign Exchange Future	12.44710	12.44710	12.48470	12.48470		13.90	0.00	6,348,021.00	510	21,641.00	
\$ / R	11.64	Put	On 14/12/2018	Foreign Exchange Future	207.52460	0.20752	199.69740	0.19970	207.525	12.97	0.25	0.00	0	2,764.00	
\$ / R	12.50	Call	On 14/12/2018	Foreign Exchange Future	547.17060	0.54717	567.83200	0.56783	547.171	13.98	0.51	0.00	0	150.00	
\$ / R	13.00	Call	On 14/12/2018	Foreign Exchange Future	380.01900	0.38002	396.41930	0.39642	380.019	14.77	0.38	0.00	0	6,000.00	
\$ / R	13.20	Call	On 14/12/2018	Foreign Exchange Future	329.36520	0.32937	343.79130	0.34379	329.365	15.10	0.34	0.00	0	7,000.00	
\$ / R	13.80	Call	On 14/12/2018	Foreign Exchange Future	216.04050	0.21604	226.93220	0.22693	216.040	16.06	0.24	0.00	0	2,764.00	
\$ / R	14.89	Call	On 14/12/2018	Foreign Exchange Future	98.07820	0.09808	103.62320	0.10362	98.078	17.37	0.12	0.00	0	1,000.00	
\$ / R	15.95	Call	On 14/12/2018	Foreign Exchange Future	52.93370	0.05293	55.28700	0.05529	52.934	18.98	0.07	0.00	0	2,000.00	
\$ / R			On 31/12/2018	Any day expiry	12.47320	12.47320	12.51110	12.51110		13.90	0.00	0.00	0	0.00	
\$ / R	13.80	Put	On 31/12/2018	Any day expiry	1,564.84640	1.56485	1,538.38450	1.53838	1,564.846	16.01	0.75	0.00	0	1,000.00	
\$ / R	16.93	Call	On 31/12/2018	Any day expiry	29.17960	0.02918	31.05900	0.03106	29.180	19.28	0.04	0.00	0	500.00	
\$ / R	17.58	Call	On 31/12/2018	Any day expiry	16.15670	0.01616	17.29740	0.01730	16.157	19.28	0.02	0.00	0	500.00	
\$ / R			On 13/02/2019	Any day expiry	12.53960	12.53960	12.57770	12.57770		14.07	0.00	0.00	0	70.00	
\$ / R			On 18/03/2019	Foreign Exchange Future	12.58900	12.58900	12.62720	12.62720		14.12	0.00	0.00	0	2,515.00	
\$ / R	10.33	Put	On 18/03/2019	Foreign Exchange Future	22.22290	0.02222	23.53020	0.02353	22.223	11.82	0.04	0.00	0	1,000.00	
\$ / R	11.74	Put	On 18/03/2019	Foreign Exchange Future	285.16290	0.28516	277.20420	0.27720	285.163	13.20	0.27	0.00	0	1,000.00	
\$ / R	12.06	Put	On 18/03/2019	Foreign Exchange Future	409.77030	0.40977	398.20220	0.39820	409.770	13.45	0.35	0.00	0	4,145.00	
\$ / R	13.45	Call	On 18/03/2019	Foreign Exchange Future	413.53290	0.41353	429.12840	0.42913	413.533	15.31	0.35	0.00	0	4,145.00	
\$ / R	14.48	Call	On 18/03/2019	Foreign Exchange Future	228.49130	0.22849	238.36040	0.23836	228.491	16.58	0.21	0.00	0	1,000.00	
\$ / R			On 27/03/2019	Any day expiry	12.60240	12.60240	12.64080	12.64080		14.13	0.00	0.00	0	4,414.00	
\$ / R			On 14/06/2019	Foreign Exchange Future	12.72310	12.72310	12.75990	12.75990		14.38	0.00	0.00	0	3,087.00	
\$ / R			On 13/12/2019	Foreign Exchange Future	13.00240	13.00240	13.03480	13.03480		14.83	0.00	0.00	0	0.00	
\$ / R	20.00	Call	On 13/12/2019	Foreign Exchange Future	67.38390	0.06738	70.97320	0.07097	67.384	19.20	0.05	0.00	0	2,000.00	
\$ / R			On 12/06/2020	Foreign Exchange Future	13.30260	13.30260	13.33170	13.33170		15.24	0.00	0.00	0	0.00	
\$ / R			On 28/07/2020	Any day expiry	13.38940	13.38940	13.41830	13.41830		15.41	0.00	0.00	0	84,000.00	
\$ / R			On 14/09/2020	Foreign Exchange Future	13.48010	13.48010	13.50870	13.50870		15.56	0.00	0.00	0	0.00	
\$ / R MAXI			On 18/06/2018	Foreign Exchange Future	12.17070	12.17070	12.20360	12.20360		12.87	0.00	24,341.40	2	395.00	
\$ / R MAXI			On 17/09/2018	Foreign Exchange Future	12.31140	12.31140	12.34740	12.34740		13.53	0.00	0.00	0	50.00	
\$ / R MAXI			On 14/12/2018	Foreign Exchange Future	12.44710	12.44710	12.48470	12.48470		13.90	0.00	0.00	0	28.00	
\$ / R MAXI			On 14/06/2019	Foreign Exchange Future	12.72310	12.72310	12.75990	12.75990		14.38	0.00	0.00	0	0.00	
£ / R			On 30/04/2018	Any day expiry	17.14810	17.14810	17.14310	17.14310		13.30	0.00	0.00	0	9.00	
£ / R			On 15/05/2018	Any day expiry	17.19360	17.19360	17.18950	17.18950		13.47	0.00	0.00	0	11.00	
£ / R			On 18/06/2018	Foreign Exchange Future	17.29450	17.29450	17.29110	17.29110		13.77	0.00	34,710,061.50	2,007	187,577.00	
£ / R	17.50	Put	On 18/06/2018	Foreign Exchange Future	535.18270	0.53518	543.89020	0.54389	535.183	14.07	0.56	0.00	0	500.00	
£ / R	20.40	Call	On 18/06/2018	Foreign Exchange Future	8.65890	0.00866	9.44950	0.00945	8.659	17.83	0.02	0.00	0	500.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 17/09/2018	Foreign Exchange Future		17.56370	17.56370		17.56370	17.56370		14.35	0.00	4,390,925.00	250	18,494.00
£ / R	On 14/12/2018	Foreign Exchange Future		17.82610	17.82610		17.82750	17.82750		14.69	0.00	0.00	0	4,345.00
£ / R	On 18/03/2019	Foreign Exchange Future		18.10760	18.10760		18.10980	18.10980		14.84	0.00	0.00	0	3,129.00
£ / R	On 14/06/2019	Foreign Exchange Future		18.37440	18.37440		18.37070	18.37070		14.80	0.00	0.00	0	5,465.00
¥ / R	On 03/05/2018	Any day expiry		0.11302	0.11302		0.11341	0.11341		18.34	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future		0.11406	0.11406		0.11448	0.11448		16.27	0.00	0.00	0	8,296.00
¥ / R	On 29/06/2018	Any day expiry		0.11431	0.11431		0.11474	0.11474		15.93	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future		0.11614	0.11614		0.11659	0.11659		13.74	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future		0.11821	0.11821		0.11868	0.11868		12.80	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.12273	0.12273		0.12320	0.12320		12.33	0.00	0.00	0	0.00
€ / R	On 11/04/2018	Any day expiry		14.89650	14.89650		14.89290	14.89290		10.75	0.00	0.00	0	0.00
€ / R	On 30/04/2018	Any day expiry		14.94820	14.94820		14.94830	14.94830		11.19	0.00	0.00	0	16.00
€ / R	On 23/05/2018	Any day expiry		15.02000	15.02000		15.02090	15.02090		11.64	0.00	0.00	0	41.00
€ / R	On 18/06/2018	Foreign Exchange Future		15.10070	15.10070		15.10250	15.10250		11.82	0.00	21,971,518.50	1,455	122,031.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	7.07840	0.00708	7.70880	0.00771	7.078	12.97	0.02	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	12.63360	0.01263	13.62320	0.01362	12.634	12.34	0.04	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	21.75650	0.02176	23.50690	0.02351	21.757	11.89	0.06	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	42.35810	0.04236	45.62880	0.04563	42.358	11.32	0.11	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.30	Call	848.24680	0.84825	853.66030	0.85366	848.247	11.22	0.87	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.40	Call	762.76660	0.76277	768.75850	0.76876	762.767	11.16	0.84	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	359.01620	0.35902	365.52320	0.36552	359.016	11.72	0.56	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	399.64590	0.39965	403.60070	0.40360	399.646	12.14	0.56	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.63	Call	143.07400	0.14307	147.32180	0.14732	143.074	12.95	0.28	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.00	Call	81.03770	0.08104	84.02270	0.08402	81.038	13.68	0.17	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,379.27860	1.37928	1,379.48190	1.37948	1,379.279	14.43	0.91	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	2.98110	0.00298	3.14710	0.00315	2.981	19.36	0.01	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	0.70140	0.00070	0.73070	0.00073	0.701	23.65	0.00	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future		15.38570	15.38570		15.39060	15.39060		12.49	0.00	7,692,850.00	500	57,137.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	24.15250	0.02415	26.47790	0.02648	24.153	12.03	0.05	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	89.84390	0.08984	94.75750	0.09476	89.844	11.38	0.15	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	807.31730	0.80732	808.39580	0.80840	807.317	13.19	0.62	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	158.62770	0.15863	161.18490	0.16118	158.628	14.55	0.20	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	17.37320	0.01737	17.92800	0.01793	17.373	18.08	0.03	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future		15.66820	15.66820		15.67440	15.67440		12.87	0.00	0.00	0	4,549.00
€ / R	On 18/03/2019	Foreign Exchange Future		15.98140	15.98140		15.98740	15.98740		13.17	0.00	0.00	0	2,625.00
€ / R	On 14/06/2019	Foreign Exchange Future		16.23300	16.23300		16.23610	16.23610		13.51	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap		93.33000	93.33000		93.22000	93.22000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		90.25000	90.25000		90.13000	90.13000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		88.92000	88.92000		88.80000	88.80000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		91.03000	91.03000		90.90000	90.90000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		94.78000	94.78000		94.65000	94.65000			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	93.29000	93.29000	93.29000	93.15000	93.15000				0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap	95.32000	95.32000	95.32000	95.17000	95.17000				0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap	99.04000	99.04000	99.04000	98.87000	98.87000				0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap	99.35000	99.35000	99.35000	99.17000	99.17000				0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap	94.51000	94.51000	94.51000	94.31000	94.31000				0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap	99.98000	99.98000	99.98000	99.77000	99.77000				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	100.02000	100.02000	100.02000	100.02000	100.02000				0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap	100.45000	100.45000	100.45000	100.45000	100.45000				0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap	99.42000	99.42000	99.42000	99.41000	99.41000				0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap	100.04000	100.04000	100.04000	100.04000	100.04000				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	98.49000	98.49000	98.49000	98.50000	98.50000				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.83000	98.83000	98.83000	98.83000	98.83000				0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.17000	99.17000	99.17000	99.16000	99.16000				0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.49000	99.49000	99.49000	99.49000	99.49000				0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.82000	99.82000	99.82000	99.82000	99.82000				0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap	100.70000	100.70000	100.70000	100.69000	100.69000				0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap	98.38000	98.38000	98.38000	98.36000	98.36000				0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap	100.18000	100.18000	100.18000	100.15000	100.15000				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	95.64000	95.64000	95.64000	95.61000	95.61000				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	94.80000	94.80000	94.80000	94.76000	94.76000				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	93.92000	93.92000	93.92000	93.88000	93.88000				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	94.02000	94.02000	94.02000	93.96000	93.96000				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.15000	96.15000	96.15000	96.08000	96.08000				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.23000	96.23000	96.23000	96.15000	96.15000				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.36000	97.36000	97.36000	97.27000	97.27000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	99.52000	99.52000	99.52000	99.42000	99.42000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	100.72000	100.72000	100.72000	100.61000	100.61000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	95.76000	95.76000	95.76000	95.64000	95.64000				0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap	100.04000	100.04000	100.04000	99.92000	99.92000				0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	587.44300	587.44300	587.44300	588.01300	588.01300				0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	692.96500	692.96500	692.96500	693.80600	693.80600				0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	633.79800	633.79800	633.79800	634.68000	634.68000				0.00	120,421,620.00	19	805.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.44230	9.44230	9.44230	9.39000	9.39000			11.08	0.00	66,983,676.20	7,094	19,563.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.55770	9.55770	9.55770	9.50630	9.50630			11.51	0.00	0.00	0	750.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.67070	9.67070	9.67070	9.61920	9.61920			12.17	0.00	2,417,675.00	250	11,312.00

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
AU\$ / R	On 14/06/2019	Foreign Exchange Future	9.90350	9.90350	9.90350	9.84890	9.84890			12.58	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.65340	9.65340	9.65340	9.59880	9.59880			12.41	0.00	96,534.00	10	1,330.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	9.90540	9.90540	9.90540	9.85230	9.85230			12.90	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	12.79790	12.79790	12.79790	12.81750	12.81750			11.34	0.00	0.00	0	1,215.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.05310	13.05310	13.05310	13.07510	13.07510			12.05	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future	13.30620	13.30620	13.30620	13.33020	13.33020			12.65	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	13.80630	13.80630	13.80630	13.82760	13.82760			13.22	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.93360	1.93360	1.93360	1.93140	1.93140			12.10	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.94990	1.94990	1.94990	1.94840	1.94840			12.45	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	1.96570	1.96570	1.96570	1.96460	1.96460			12.94	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	1.99690	1.99690	1.99690	1.99600	1.99600			13.64	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.02840	2.02840	2.02840	2.02800	2.02800			13.08	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.06730	2.06730	2.06730	2.06730	2.06730			13.20	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.10670	2.10670	2.10670	2.10720	2.10720			13.78	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.25580	2.25580	2.25580	2.25330	2.25330			14.53	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
ES18	On 20/04/2018	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES18A	On 20/04/2018	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	10.21211	80.27892	10.21211	10.19279	80.40417				0.00	0.00	0	9,466.00
ES33	On 02/08/2018	Bond Future	10.29299	81.76200	10.29299	10.27305	81.88941				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
ES42	On 03/05/2018	Bond Future	10.38718	83.73120	10.38718	10.37295	83.83873				0.00	0.00	0	7,957.00
ES42	On 02/08/2018	Bond Future	10.46566	85.27805	10.46566	10.45099	85.38744				0.00	0.00	0	0.00
ES42	On 25/04/2042	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
GOVI	On 03/05/2018	GOVI	630.52400		630.52400		631.40900	631.40900			0.00	0.00	0	474.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.55430		1.55430		1.55850	1.55850		12.86	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.57620		1.57620		1.58040	1.58040		13.78	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.59600		1.59600		1.60030	1.60030		13.85	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.68900		1.68900		1.69190	1.69190		14.84	0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	135.31481		135.31481		135.74014	135.74014			0.00	0.00	0	1,033.00
I2025	On 02/08/2018	Bond Future	136.44193		136.44193		136.87469	136.87469			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	103.21399		103.21399		103.21188	103.21188			0.00	0.00	0	1,370.00
I2029	On 02/08/2018	Bond Future	105.12661		105.12661		105.12411	105.12411			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	108.46225		108.46225		108.59894	108.59894			0.00	0.00	0	6,055.00
I2033	On 02/08/2018	Bond Future	110.47215		110.47215		110.61099	110.61099			0.00	7,622,578.35	69	1,515.00
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	133.63446		133.63446		134.05418	134.05418			0.00	0.00	0	8,991.00
I2038	On 02/08/2018	Bond Future	134.55775		134.55775		134.98501	134.98501			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	126.07851		126.07851		125.82420	125.82420			0.00	0.00	0	10,874.00
I2046	On 02/08/2018	Bond Future	128.41483		128.41483		128.15546	128.15546			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 03/05/2018	Bond Future	133.95781		133.95781		133.95429	133.95429			0.00	0.00	0	9,788.00
I2050	On 02/08/2018	Bond Future	134.70729		134.70729		134.70316	134.70316			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future	261.65300		261.65300		262.02900	262.02900			0.00	20,932,240.00	8	1,119.00
JIBAR FUTURE	On 18/04/2018	Jibar Tradeable Future	6.94000		93.06000		6.94000	93.06000			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	0.11920		0.11920		0.11970	0.11970			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future	0.11880		0.11880		0.11940	0.11940			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future	0.11820		0.11820		0.11920	0.11920			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.11460		0.11460		0.11710	0.11710			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
NOK/R	On 18/06/2018	Foreign Exchange Future			1.56180		1.56180		1.57120	1.57120		12.84	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.58560		1.58560		1.59530	1.59530		13.62	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future			1.60850		1.60850		1.61870	1.61870		13.56	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.65460		1.65460		1.66420	1.66420		13.44	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			8.96240		8.96240		8.91370	8.91370		11.92	0.00	2,240,600.00	250	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			9.06650		9.06650		9.01890	9.01890		12.42	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			9.16820		9.16820		9.12140	9.12140		13.01	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.68840		9.68840		9.63510	9.63510		13.70	0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.25970		1.25970		1.25870	1.25870			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.26770		1.26770		1.26700	1.26700			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.27560		1.27560		1.27500	1.27500			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.34380		1.34380		1.34250	1.34250			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.42100		1.42100		1.41690	1.41690			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.42660		1.42660		1.42250	1.42250			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.24070		1.24070		1.23750	1.23750			0.00	0.00	0	190.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.24970		1.24970		1.24650	1.24650			0.00	0.00	0	0.00
R / ¥	On 03/05/2018	Any day expiry			8.84800		8.84800	0.11255	8.81790	8.81790		14.21	0.00	0.00	0	0.00
R / ¥	On 03/05/2018	Any day expiry	8.94	Call	838.15420		0.08382	0.11255	727.27460	0.07273	838.154	13.97	0.39	0.00	0	100,000.00
R / ¥	On 29/06/2018	Any day expiry			8.74780		8.74780	0.11255	8.71520	8.71520		14.93	0.00	0.00	0	0.00
R / ¥	On 29/06/2018	Any day expiry	8.34	Put	1,122.70660		0.11227	0.11255	1,217.12420	0.12171	1,122.707	16.82	0.26	0.00	0	110,000.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.76750		8.76750	0.11255	8.73520	8.73520		14.73	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	2,847.22810		0.28472	0.11255	3,040.60080	0.30406	2,847.228	14.24	0.58	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.61040		8.61040	0.11255	8.57710	8.57710		15.68	0.00	0.00	0	283.00
R186	On 03/05/2018	Bond Future			8.10354		118.62437		8.08361	118.75790		6.18	0.00	126,572,202.79	1,067	190,984.00
R186	On 03/05/2018	Bond Future	7.85	Call	165.82000		0.16582		200.94000	0.20094	165.820	6.02	0.17	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.25	Put	376.75000		0.37675		351.89000	0.35189	376.750	6.49	0.30	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.35	Put	220.66000		0.22066		206.55000	0.20655	220.660	6.61	0.20	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.40	Put	165.68000		0.16568		155.42000	0.15542	165.680	6.68	0.16	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.50	Put	90.08000		0.09008		85.05000	0.08505	90.080	6.80	0.09	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.85	Put	7.67000		0.00767		7.56000	0.00756	7.670	7.23	0.01	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	9.30	Call	7,655.73000		7.65573		7,789.27000	7.78927	7,655.730	7.42	1.00	0.00	0	1,093.00
R186	On 03/05/2018	Bond Future	9.72	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.42	0.00	0.00	0	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.42	0.00	0.00	0	3,200.00
R186	On 02/08/2018	Bond Future			8.13067		115.51569		8.10989	115.65153		6.86	0.00	0.00	0	291.00
R186	On 02/08/2018	Bond Future	7.50	Call	351.73000		0.35173		379.06000	0.37906	351.730	6.42	0.16	0.00	0	1,470.00
R186	On 02/08/2018	Bond Future	8.25	Call	2,241.62000		2.24162		2,328.37000	2.32837	2,241.620	7.12	0.58	0.00	0	1,470.00

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 01/11/2018	Bond Future			8.15468		117.67443		8.13299	117.81271		6.91	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	1,836.92000		1.83692	1,902.52000	1.90252	1,836.920		6.82	0.43	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	3,595.76000		3.59576	3,689.25000	3.68925	3,595.760		7.22	0.63	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	663.13000		0.66313	643.55000	0.64355	663.130		7.78	0.17	0.00	0	5,000.00
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			309.36989		309.36989	309.36721	309.36721				0.00	0.00	0	2,388.00
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			248.97460		248.97460	250.34058	250.34058			3.91	0.00	0.00	0	23,110.00
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			7.52120		102.34612	7.49578	102.44787			4.01	0.00	3,479,768.08	34	72,260.00
R2023	On 03/05/2018	Bond Future	9.19	Put	0.00000		0.00000	0.00000	0.00000	0.000		4.71	0.00	0.00	0	2,500.00
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			8.49560		98.48727	8.47582	98.62899			8.60	0.00	23,833,919.34	242	95,819.00
R2030	On 02/08/2018	Bond Future			8.53229		96.30103	8.51183	96.44525			9.28	0.00	0.00	0	127.00
R2030	On 02/08/2018	Bond Future	8.51	Call	1,893.12000		1.89312	1,974.35000	1.97435	1,893.120		9.17	0.50	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	3,620.84000		3.62084	3,730.74000	3.73074	3,620.840		9.71	0.70	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	316.71000		0.31671	305.50000	0.30550	316.710		10.55	0.11	0.00	0	7,850.00
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			8.67532		97.44585	8.65554	97.60023			9.73	0.00	0.00	0	60,208.00
R2032	On 02/08/2018	Bond Future			8.71154		99.24606	8.69115	99.40312			10.07	0.00	0.00	0	2.00
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			8.84058		101.94003	8.82082	102.11199			13.54	0.00	0.00	0	78,610.00
R2035	On 03/05/2018	Bond Future	8.75	Call	1,051.41000		1.05141	1,154.92000	1.15492	1,051.410		13.78	0.42	0.00	0	1,000.00
R2035	On 03/05/2018	Bond Future	9.25	Put	281.28000		0.28128	273.10000	0.27310	281.280		13.66	0.15	0.00	0	1,000.00
R2035	On 02/08/2018	Bond Future			8.87784		103.82330	8.85751	103.99821			14.29	0.00	0.00	0	3.00
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			8.93693		98.31598	8.92227	98.44433			11.23	0.00	0.00	0	46,822.00
R2037	On 02/08/2018	Bond Future			8.97897		95.87619	8.96389	96.00677			12.17	0.00	0.00	0	731.00
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			6.74664		103.77057	6.72152	103.78574			11.51	0.00	0.00	0	21,647.00
R204	On 21/12/2018	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
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			8.99690		102.41633		8.98224	102.55543		11.85	0.00	921,746.97	9	45,891.00
R2040	On 03/05/2018	Bond Future	8.50	Call	48.68000		0.04868		61.21000	0.06121	48.680	10.77	0.04	0.00	0	1,011.00
R2040	On 03/05/2018	Bond Future	9.00	Call	1,211.46000		1.21146		1,309.36000	1.30936	1,211.460	11.67	0.51	0.00	0	1,239.00
R2040	On 03/05/2018	Bond Future	10.00	Call	8,837.79000		8.83779		8,977.30000	8.97730	8,837.790	13.92	1.00	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			9.03887		99.80193		9.02380	99.94345		12.84	0.00	0.00	0	420.00
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			9.04665		99.37790		9.03198	99.52007		12.55	0.00	59,626,740.00	600	28,181.00
R2044	On 02/08/2018	Bond Future			9.08773		96.83261		9.07267	96.97720		13.61	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 03/05/2018	Bond Future			9.00995		98.94144		8.99019	99.14061		13.09	0.00	0.00	0	90,928.00
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			6.92325		102.76082		6.89638	102.80315		0.98	0.00	5,035,280.18	49	23,504.00
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			7.15879		99.63869		7.13795	99.69203		2.09	0.00	40,851,862.90	410	36,094.00
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			8.87005		77.34898		8.85029	77.49412		11.36	0.00	48,420,461.48	626	86,994.00
R209	On 03/05/2018	Bond Future	9.19	Call	2,498.46000		2.49846		2,633.29000	2.63329	2,498.460	12.26	0.84	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.47	Put	41.00000		0.04100		39.88000	0.03988	41.000	12.90	0.04	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.75	Call	6,082.62000		6.08262		6,227.84000	6.22784	6,082.620	13.54	0.99	0.00	0	435.00
R209	On 03/05/2018	Bond Future	9.77	Put	5.86000		0.00586		5.95000	0.00595	5.860	13.58	0.01	0.00	0	250.00
R209	On 03/05/2018	Bond Future	10.00	Put	0.81000		0.00081		0.86000	0.00086	0.810	13.65	0.00	0.00	0	11,067.00
R209	On 03/05/2018	Bond Future	10.22	Put	0.09000		0.00009		0.10000	0.00010	0.090	13.65	0.00	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	0.00000		0.00000		0.00000	0.00000	0.000	13.65	0.00	0.00	0	435.00
R209	On 02/08/2018	Bond Future			8.90549		78.77789		8.88520	78.92563		12.22	0.00	0.00	0	816.00
R209	On 02/08/2018	Bond Future	8.46	Call	835.37000		0.83537		884.07000	0.88407	835.370	11.69	0.27	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	902.37000		0.90237		953.59000	0.95359	902.370	11.74	0.29	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	2,450.17000		2.45017		2,382.58000	2.38258	2,450.170	12.28	0.53	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	2,395.08000		2.39508		2,485.56000	2.48556	2,395.080	12.51	0.54	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	1,327.24000		1.32724		1,287.22000	1.28722	1,327.240	12.98	0.34	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	908.70000		0.90870		880.53000	0.88053	908.700	13.38	0.25	0.00	0	5,000.00

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
R209	On 02/08/2018	Bond Future	9.66	Call	5,814.09000		5.81409	5,942.89000	5.94289	5,814.090	13.80	0.82	0.00	0	435.00	
R209	On 02/08/2018	Bond Future	10.21	Put	175.69000		0.17569	169.81000	0.16981	175.690	14.05	0.06	0.00	0	435.00	
R209	On 02/08/2018	Bond Future	10.84	Put	29.85000		0.02985	28.82000	0.02882	29.850	14.05	0.01	0.00	0	435.00	
R209	On 01/11/2018	Bond Future			8.94048		77.10140	8.91964	77.25182		12.95	0.00	0.00	0	0.00	
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000				0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future			192.54172		192.54172	192.53854	192.53854				0.00	0.00	0	2,159.00
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			155.64357		155.64357	155.64210	155.64210				0.00	0.00	0	4,755.00
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			8.56415		89.26835	8.54432	89.40836		9.12	0.00	31,422,459.20	352	45,155.00	
R213	On 02/08/2018	Bond Future			8.59589		90.91749	8.57545	91.05993		9.79	0.00	0.00	0	1.00	
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			8.97985		77.30928	8.96512	77.42414		12.30	0.00	0.00	0	44,708.00	
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			9.31160		9.31160	9.32170	9.32170		11.49	0.00	0.00	0	0.00	
SGD / R	On 17/09/2018	Foreign Exchange Future			9.44170		9.44170	9.45330	9.45330		12.01	0.00	0.00	0	0.00	
SGD / R	On 14/12/2018	Foreign Exchange Future			9.56550		9.56550	9.57860	9.57860		12.30	0.00	0.00	0	0.00	
SGD / R	On 14/06/2019	Foreign Exchange Future			10.14330		10.14330	10.14940	10.14940		13.00	0.00	0.00	0	0.00	
TRY / R	On 18/06/2018	Foreign Exchange Future			2.90200		2.90200	2.94190	2.94190		11.95	0.00	0.00	0	12,120.00	
TRY / R	On 17/09/2018	Foreign Exchange Future			2.85460		2.85460	2.89540	2.89540		12.50	0.00	0.00	0	0.00	
TRY / R	On 14/12/2018	Foreign Exchange Future			2.80640		2.80640	2.84690	2.84690		12.85	0.00	0.00	0	0.00	
TRY / R	On 14/06/2019	Foreign Exchange Future			2.79480		2.79480	2.83420	2.83420		13.43	0.00	0.00	0	0.00	
ZMW / R	On 18/06/2018	Foreign Exchange Future			1.25660		1.25660	1.26590	1.26590			0.00	0.00	0	0.00	
ZMW / R	On 17/09/2018	Foreign Exchange Future			1.23420		1.23420	1.24350	1.24350			0.00	0.00	0	0.00	
ZMW / R	On 14/12/2018	Foreign Exchange Future			1.21410		1.21410	1.22340	1.22340			0.00	0.00	0	0.00	
ZMW / R	On 14/06/2019	Foreign Exchange Future			1.17670		1.17670	1.18530	1.18530			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 :											3,008,935,379.46	261,171	5 861 570.00
Grand Total:											3,008,935,379.46	261,171	5 861 570.00