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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 09/05/2018

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
<b>Derivatives</b>														
\$ / R	On 09/05/2018	Any day expiry		12.59030	12.59030		12.62650	12.62650		16.41	0.00	0.00	0	0.00
\$ / R	On 11/05/2018	Any day expiry		12.57930	12.57930		12.62650	12.62650		15.45	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry		12.58260	12.58260		12.63160	12.63160		13.39	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	195.91780	0.19592	168.87120	0.16887	195.918	14.89	0.77	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	1,917.41120	1.91741	1,868.42550	1.86843	1,917.411	32.40	1.00	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	0.11110	0.00011	0.09740	0.00010	0.111	57.89	0.00	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry		12.58440	12.58440		12.63320	12.63320		13.59	0.00	0.00	0	0.00
\$ / R	On 15/05/2018	Any day expiry	10.90	Put	0.01330	0.00001	0.01360	0.00001	0.013	30.52	0.00	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	11.70	Put	0.23460	0.00023	0.24240	0.00024	0.235	20.25	0.00	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	12.20	Call	392.26170	0.39226	441.39110	0.44139	392.262	16.30	0.93	0.00	0	1,000.00
\$ / R	On 18/05/2018	Any day expiry		12.58950	12.58950		12.63830	12.63830		14.00	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry	12.00	Put	4.36060	0.00436	3.71730	0.00372	4.361	16.76	0.03	0.00	0	51,000.00
\$ / R	On 21/05/2018	Any day expiry		12.59460	12.59460		12.64340	12.64340		13.57	0.00	0.00	0	46,000.00
\$ / R	On 21/05/2018	Any day expiry	11.95	Call	649.11490	0.64911	696.86500	0.69686	649.115	15.75	0.97	0.00	0	30,000.00
\$ / R	On 22/05/2018	Any day expiry		12.59620	12.59620		12.64520	12.64520		13.68	0.00	0.00	0	34,600.00
\$ / R	On 22/05/2018	Any day expiry	12.00	Call	603.37950	0.60338	650.06760	0.65007	603.379	15.45	0.95	0.00	0	30,000.00

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 25/05/2018	Any day expiry			12.60130	12.60130		12.65030	12.65030		13.89	0.00	0.00	0	20,000.00
\$ / R	12.37	Call	On 25/05/2018	Any day expiry	291.48680	0.29149		331.08160	0.33108	291.487	14.19	0.74	0.00	0	30,000.00		
\$ / R	12.60	Call	On 25/05/2018	Any day expiry	146.81590	0.14682		180.43080	0.18043	146.816	13.89	0.51	0.00	0	80,000.00		
\$ / R			On 28/05/2018	Any day expiry	12.60630	12.60630		12.67310	12.67310		13.50	0.00	0.00	0	0.00		
\$ / R	12.80	Call	On 28/05/2018	Any day expiry	86.04960	0.08605		0.00000	0.00000	86.050	14.28	0.33	165,155,839.20	40,000	40,000.00		
\$ / R	13.00	Call	On 28/05/2018	Any day expiry	44.61590	0.04462		0.00000	0.00000	44.616	15.06	0.19	49,667,807.20	20,000	20,000.00		
\$ / R			On 29/05/2018	Any day expiry	12.60800	12.60800		12.65710	12.65710		13.57	0.00	0.00	0	40,000.00		
\$ / R	12.45	Call	On 29/05/2018	Any day expiry	249.85520	0.24986		286.58680	0.28659	249.855	13.55	0.66	0.00	0	40,000.00		
\$ / R	12.46	Call	On 29/05/2018	Any day expiry	243.43150	0.24343		279.92400	0.27992	243.432	13.55	0.65	0.00	0	30,000.00		
\$ / R			On 31/05/2018	Any day expiry	12.61140	12.61140		12.66060	12.66060		13.67	0.00	0.00	0	270.00		
\$ / R	12.60	Put	On 31/05/2018	Any day expiry	163.08040	0.16308		146.30320	0.14630	163.080	13.67	0.48	0.00	0	270.00		
\$ / R	12.69	Call	On 31/05/2018	Any day expiry	137.20010	0.13720		164.70310	0.16470	137.200	14.02	0.44	0.00	0	270.00		
\$ / R	13.80	Put	On 31/05/2018	Any day expiry	1,192.36480	1.19236		1,145.07560	1.14508	1,192.365	17.54	0.98	0.00	0	1,000.00		
\$ / R	15.43	Call	On 31/05/2018	Any day expiry	0.13920	0.00014		0.18770	0.00019	0.139	25.37	0.00	0.00	0	500.00		
\$ / R	15.89	Call	On 31/05/2018	Any day expiry	0.08860	0.00009		0.10570	0.00011	0.089	27.81	0.00	0.00	0	500.00		
\$ / R			On 08/06/2018	Any day expiry	12.62490	12.62490		12.67430	12.67430		13.69	0.00	0.00	0	1,746.00		
\$ / R	12.80	Call	On 08/06/2018	Any day expiry	133.59610	0.13360		157.43130	0.15743	133.596	14.42	0.38	0.00	0	1,746.00		
\$ / R			On 18/06/2018	Foreign Exchange Future	12.64140	12.64140		12.69090	12.69090		13.73	0.00	522,532,269.00	41,335	1,142,823.00		
\$ / R	11.00	Put	On 18/06/2018	Foreign Exchange Future	1.07020	0.00107		0.89380	0.00089	1.070	16.42	0.00	0.00	0	60,750.00		
\$ / R	11.20	Put	On 18/06/2018	Foreign Exchange Future	2.15570	0.00216		1.79520	0.00180	2.156	15.77	0.01	0.00	0	2,550.00		
\$ / R	11.35	Call	On 18/06/2018	Foreign Exchange Future	1,295.01760	1.29502		1,343.90960	1.34391	1,295.018	15.29	0.98	0.00	0	10,000.00		
\$ / R	11.45	Call	On 18/06/2018	Foreign Exchange Future	1,196.36290	1.19636		1,245.13240	1.24513	1,196.363	14.91	0.98	0.00	0	10,000.00		
\$ / R	11.50	Put	On 18/06/2018	Foreign Exchange Future	5.74120	0.00574		4.97170	0.00497	5.741	14.69	0.02	0.00	0	40,216.00		
\$ / R	11.60	Put	On 18/06/2018	Foreign Exchange Future	7.69570	0.00770		6.85280	0.00685	7.696	14.25	0.03	0.00	0	12,000.00		
\$ / R	11.75	Put	On 18/06/2018	Foreign Exchange Future	11.98480	0.01198		11.05460	0.01105	11.985	13.59	0.05	0.00	0	60,000.00		
\$ / R	11.77	Put	On 18/06/2018	Foreign Exchange Future	12.71730	0.01272		11.77800	0.01178	12.717	13.50	0.05	0.00	0	76,000.00		
\$ / R	11.80	Put	On 18/06/2018	Foreign Exchange Future	13.90240	0.01390		12.95110	0.01295	13.902	13.37	0.06	0.00	0	5,500.00		
\$ / R	11.90	Put	On 18/06/2018	Foreign Exchange Future	18.72250	0.01872		17.73890	0.01774	18.723	12.93	0.08	0.00	0	9,500.00		
\$ / R	12.00	Call	On 18/06/2018	Foreign Exchange Future	666.63910	0.66664		715.11680	0.71512	666.639	12.49	0.90	0.00	0	3,000.00		
\$ / R	12.00	Put	On 18/06/2018	Foreign Exchange Future	25.23910	0.02524		24.21680	0.02422	25.239	12.49	0.10	0.00	0	38,700.00		
\$ / R	12.06	Put	On 18/06/2018	Foreign Exchange Future	33.38700	0.03339		29.59550	0.02960	33.387	12.60	0.13	0.00	0	150.00		
\$ / R	12.12	Put	On 18/06/2018	Foreign Exchange Future	43.36080	0.04336		38.59840	0.03860	43.361	12.72	0.15	0.00	0	372.00		
\$ / R	12.14	Put	On 18/06/2018	Foreign Exchange Future	47.12620	0.04713		42.00810	0.04201	47.126	12.75	0.16	0.00	0	155,500.00		
\$ / R	12.15	Call	On 18/06/2018	Foreign Exchange Future	540.49550	0.54050		584.69350	0.58469	540.496	12.77	0.83	0.00	0	500.00		
\$ / R	12.15	Put	On 18/06/2018	Foreign Exchange Future	49.09550	0.04910		43.79350	0.04379	49.096	12.77	0.17	0.00	0	1,000.00		
\$ / R	12.23	Call	On 18/06/2018	Foreign Exchange Future	478.43210	0.47843		521.01480	0.52101	478.432	12.93	0.79	0.00	0	3,000.00		
\$ / R	12.25	Call	On 18/06/2018	Foreign Exchange Future	463.54950	0.46355		505.68970	0.50569	463.549	12.96	0.77	0.00	0	40,000.00		
\$ / R	12.25	Put	On 18/06/2018	Foreign Exchange Future	72.14950	0.07215		64.78970	0.06479	72.149	12.96	0.23	0.00	0	12,415.00		
\$ / R	12.30	Call	On 18/06/2018	Foreign Exchange Future	427.50790	0.42751		468.47660	0.46848	427.508	13.06	0.74	0.00	0	4,000.00		
\$ / R	12.30	Put	On 18/06/2018	Foreign Exchange Future	86.10790	0.08611		77.57660	0.07758	86.108	13.06	0.26	0.00	0	24,500.00		
\$ / R	12.40	Put	On 18/06/2018	Foreign Exchange Future	119.22360	0.11922		108.09240	0.10809	119.224	13.25	0.32	0.00	0	15,103.00		
\$ / R	12.45	Call	On 18/06/2018	Foreign Exchange Future	329.86850	0.32987		366.82560	0.36683	329.868	13.35	0.64	0.00	0	150.00		
\$ / R	12.50	Call	On 18/06/2018	Foreign Exchange Future	300.93360	0.30093		336.41610	0.33642	300.934	13.44	0.61	0.00	0	6,550.00		
\$ / R	12.50	Put	On 18/06/2018	Foreign Exchange Future	159.53360	0.15953		145.51610	0.14552	159.534	13.44	0.39	0.00	0	115,230.00		

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\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	293.98020	0.29398	270.85250	0.27085	293.980	14.06	0.56	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	440.40010	0.44040	410.72890	0.41073	440.400	14.75	0.69	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	112.26850	0.11227	130.97120	0.13097	112.269	14.89	0.29	0.00	0	15,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	470.86850	0.47087	440.07120	0.44007	470.868	14.89	0.71	0.00	0	21,228.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	509.95210	0.50995	477.80580	0.47781	509.952	15.05	0.73	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	607.77780	0.60778	572.68460	0.57268	607.778	15.45	0.78	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	633.02440	0.63302	597.25900	0.59726	633.024	15.55	0.79	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	719.13800	0.71914	681.31540	0.68132	719.138	15.88	0.83	0.00	0	25,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	54.31090	0.05431	65.35490	0.06535	54.311	16.02	0.16	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	861.32820	0.86133	820.92030	0.82092	861.328	16.32	0.87	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	879.50110	0.87950	838.77090	0.83877	879.501	16.37	0.88	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	897.75060	0.89775	856.70880	0.85671	897.751	16.43	0.88	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,027.42240	1.02742	984.45730	0.98446	1,027.422	16.81	0.91	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,131.26800	1.13127	1,087.07960	1.08708	1,131.268	17.11	0.93	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,178.92960	1.17893	1,134.25890	1.13426	1,178.930	17.24	0.93	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,188.49250	1.18849	1,143.73030	1.14373	1,188.493	17.27	0.94	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,207.64710	1.20765	1,162.70650	1.16271	1,207.647	17.33	0.94	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,217.23780	1.21724	1,172.21100	1.17221	1,217.238	17.35	0.94	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,274.96600	1.27497	1,229.45220	1.22945	1,274.966	17.52	0.95	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Call	12.84440	0.01284	16.29870	0.01630	12.844	17.70	0.04	0.00	0	30,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,371.44440	1.37144	1,325.39870	1.32540	1,371.444	17.70	0.96	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	1,468.66700	1.46867	1,422.00130	1.42200	1,468.667	17.88	0.97	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	1,615.57360	1.61557	1,568.17020	1.56817	1,615.574	18.15	0.98	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	3.50810	0.00351	4.68920	0.00469	3.508	18.66	0.01	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	2.25870	0.00226	3.07180	0.00307	2.259	18.99	0.01	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	1.77060	0.00177	2.43100	0.00243	1.771	19.17	0.01	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	0.85940	0.00086	1.21350	0.00121	0.859	19.72	0.00	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	0.80010	0.00080	1.13280	0.00113	0.800	19.78	0.00	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	0.69590	0.00070	0.94380	0.00094	0.696	20.02	0.00	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	0.70660	0.00071	0.88610	0.00089	0.707	20.55	0.00	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	0.72620	0.00073	0.90140	0.00090	0.726	21.42	0.00	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	0.73800	0.00074	0.91120	0.00091	0.738	21.89	0.00	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	0.74330	0.00074	0.91570	0.00092	0.743	22.09	0.00	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	0.79480	0.00079	0.96200	0.00096	0.795	23.83	0.00	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	0.88550	0.00089	1.04880	0.00105	0.885	26.31	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	0.94880	0.00095	1.11150	0.00111	0.949	27.78	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	0.95810	0.00096	1.12060	0.00112	0.958	27.98	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.89010	0.00089	1.14580	0.00115	0.890	28.25	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.83390	0.00083	1.10120	0.00110	0.834	28.25	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.62700	0.00063	0.83580	0.00084	0.627	28.25	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.34250	0.00034	0.46570	0.00047	0.343	28.25	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.28540	0.00029	0.39050	0.00039	0.285	28.25	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.17570	0.00018	0.24420	0.00024	0.176	28.25	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.11790	0.00012	0.16600	0.00017	0.118	28.25	0.00	0.00	0	7,028.00

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\$ / R	On 20/06/2018	Any day expiry		12.64470	12.64470		12.69420	12.69420		13.79	0.00	0.00	0	9,546.00
\$ / R	On 29/06/2018	Any day expiry		12.65960	12.65960		12.70900	12.70900		13.81	0.00	0.00	0	2,085.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,174.96680	1.17497	1,132.09520	1.13210	1,174.967	17.10	0.91	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	1.45970	0.00146	1.73870	0.00174	1.460	21.32	0.00	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	1.42620	0.00143	1.66130	0.00166	1.426	23.96	0.00	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry		12.66450	12.66450		12.71390	12.71390		13.72	0.00	0.00	0	100.00
\$ / R	On 02/07/2018	Any day expiry	11.80	Put	22.42440	0.02242	20.05470	0.02005	22.424	13.10	0.08	0.00	0	2,000.00
\$ / R	On 02/07/2018	Any day expiry	12.50	Put	186.05580	0.18606	171.93190	0.17193	186.056	13.47	0.39	0.00	0	2,000.00
\$ / R	On 02/07/2018	Any day expiry	13.12	Call	124.83640	0.12484	142.44150	0.14244	124.836	15.12	0.28	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry		12.67110	12.67110		12.72050	12.72050		13.77	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	58.04810	0.05805	52.68460	0.05268	58.048	12.84	0.16	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	61.16450	0.06116	70.99180	0.07099	61.164	16.42	0.15	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	49.16010	0.04916	57.34990	0.05735	49.160	16.75	0.12	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry		12.69380	12.69380		12.74330	12.74330		13.90	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry		12.70020	12.70020		12.74980	12.74980		13.86	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	1,774.91020	1.77491	1,730.07010	1.73007	1,774.910	17.64	0.94	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	3.46470	0.00346	4.00160	0.00400	3.465	20.61	0.01	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry		12.70180	12.70180		12.75150	12.75150		13.87	0.00	0.00	0	70.00
\$ / R	On 27/07/2018	Any day expiry		12.70500	12.70500		12.75470	12.75470		13.89	0.00	0.00	0	1,345.00
\$ / R	On 31/07/2018	Any day expiry		12.71150	12.71150		12.76120	12.76120		13.85	0.00	0.00	0	2,515.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,169.03900	1.16904	1,129.16980	1.12917	1,169.039	16.56	0.84	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	4.97240	0.00497	5.80570	0.00581	4.972	19.97	0.01	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	2.75630	0.00276	3.13830	0.00314	2.756	20.85	0.01	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry		12.72270	12.72270		12.77260	12.77260		13.85	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	167.02290	0.16702	155.30980	0.15531	167.023	13.31	0.30	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,222.18660	1.22219	1,181.94210	1.18194	1,222.187	16.62	0.84	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	3.78290	0.00378	4.33740	0.00434	3.783	20.09	0.01	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry		12.73240	12.73240		12.78220	12.78220		13.94	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry		12.76090	12.76090		12.81100	12.81100		13.97	0.00	0.00	0	2,879.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,169.20390	1.16920	1,131.07910	1.13108	1,169.204	16.27	0.79	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	8.31790	0.00832	9.49950	0.00950	8.318	19.00	0.02	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	3.60770	0.00361	4.13470	0.00413	3.608	19.07	0.01	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future		12.78780	12.78780		12.83810	12.83810		14.02	0.00	43,414,581.00	3,395	87,235.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	29.59860	0.02960	29.92820	0.02993	29.599	12.42	0.07	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	30.62570	0.03063	30.96420	0.03096	30.626	12.37	0.07	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	40.97730	0.04098	38.82930	0.03883	40.977	12.47	0.09	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	61.24960	0.06125	57.73280	0.05773	61.250	12.63	0.12	0.00	0	83,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	78.37570	0.07838	73.70560	0.07371	78.376	12.73	0.15	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	88.13200	0.08813	82.81070	0.08281	88.132	12.78	0.16	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	110.18530	0.11019	103.41770	0.10342	110.185	12.89	0.19	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	720.38750	0.72039	759.09920	0.75910	720.388	13.19	0.72	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	200.39540	0.20040	187.98780	0.18799	200.395	13.27	0.30	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	231.03640	0.23104	217.28550	0.21729	231.036	13.39	0.33	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	569.75750	0.56976	604.23380	0.60423	569.758	13.57	0.63	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	281.95750	0.28196	266.13380	0.26613	281.958	13.57	0.37	0.00	0	24,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	333.80960	0.33381	316.04710	0.31605	333.810	13.73	0.42	0.00	0	13,231.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	353.87410	0.35387	335.40020	0.33540	353.874	13.79	0.43	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	435.62220	0.43562	465.31820	0.46532	435.622	13.97	0.52	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	422.46950	0.42247	451.63830	0.45164	422.469	14.02	0.51	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	464.43020	0.46443	441.48370	0.44148	464.430	14.12	0.51	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.88	Put	482.72330	0.48272	459.22010	0.45922	482.723	14.19	0.52	0.00	0	250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	346.84750	0.34685	371.46610	0.37147	346.848	14.44	0.44	0.00	0	20,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	284.37620	0.28438	305.59320	0.30559	284.376	14.87	0.38	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	270.59150	0.27059	291.00710	0.29101	270.592	14.97	0.36	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	732.79150	0.73279	702.90710	0.70291	732.791	14.97	0.64	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	257.47900	0.25748	277.12050	0.27712	257.479	15.08	0.35	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	211.12100	0.21112	227.98370	0.22798	211.121	15.50	0.30	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	181.89120	0.18189	196.64730	0.19665	181.891	15.80	0.26	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	13.25340	0.01325	15.20460	0.01520	13.253	18.50	0.03	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	11.83800	0.01184	13.63190	0.01363	11.838	18.48	0.02	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	10.05120	0.01005	11.63870	0.01164	10.051	18.44	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	7.82440	0.00782	9.13940	0.00914	7.824	18.39	0.02	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.80520	12.80520	12.85570	12.85570		14.04	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,170.20520	1.17021	1,133.10230	1.13310	1,170.205	16.06	0.76	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	15.18940	0.01519	15.44690	0.01545	15.189	19.22	0.03	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	7.92590	0.00793	7.71080	0.00771	7.926	19.50	0.01	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.84800	12.84800	12.89880	12.89880		14.09	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.85430	12.85430	12.90520	12.90520		14.07	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.85750	12.85750	12.90840	12.90840		14.08	0.00	0.00	0	1,643.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,171.51850	1.17152	1,135.47130	1.13547	1,171.519	15.85	0.72	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	29.37200	0.02937	29.24370	0.02924	29.372	19.97	0.04	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	18.03270	0.01803	17.92640	0.01793	18.033	20.33	0.03	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.86540	12.86540	12.91640	12.91640		14.06	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	119.40020	0.11940	113.56360	0.11356	119.400	12.84	0.18	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,220.32180	1.22032	1,183.69980	1.18370	1,220.322	15.92	0.73	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	24.80180	0.02480	24.81440	0.02481	24.802	20.33	0.04	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.87800	12.87800	12.92920	12.92920		14.14	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			12.88270	12.88270	12.93390	12.93390		14.16	0.00	0.00	0	0.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	19.60760	0.01961	18.57870	0.01858	19.608	13.80	0.04	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	80.24150	0.08024	76.79650	0.07680	80.241	12.66	0.13	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	402.20500	0.40221	425.48810	0.42549	402.205	14.73	0.43	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			12.90430	12.90430	12.95570	12.95570		14.15	0.00	0.00	0	1,212.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,174.24730	1.17425	1,139.01910	1.13902	1,174.247	15.73	0.70	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	40.60660	0.04061	40.80220	0.04080	40.607	20.24	0.05	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	23.29340	0.02329	24.33180	0.02433	23.293	20.32	0.03	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			12.92130	12.92130	12.97290	12.97290		14.14	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,058.49330	1.05849	1,025.25010	1.02525	1,058.493	15.42	0.66	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	78.95480	0.07895	82.58870	0.08259	78.955	18.43	0.10	0.00	0	20,000.00

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 14/12/2018	Foreign Exchange Future			12.92590		12.92590		12.97760	12.97760		14.23	0.00	7,548,725.60	584	25,005.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	88.69570		0.08870		86.39140	0.08639	88.696	12.70	0.13	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	295.15800		0.29516		280.52090	0.28052	295.158	13.40	0.32	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	346.74170		0.34674		330.31590	0.33032	346.742	13.57	0.36	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	772.64170		0.77264		807.91590	0.80792	772.642	13.57	0.64	0.00	0	150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	407.88760		0.40789		389.49830	0.38950	407.888	13.76	0.39	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	536.72070		0.53672		564.03750	0.56404	536.721	14.31	0.50	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	464.11770		0.46412		488.54600	0.48855	464.118	14.65	0.45	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	301.63510		0.30164		318.38010	0.31838	301.635	15.68	0.32	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	271.65270		0.27165		286.72530	0.28673	271.653	15.94	0.29	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.89	Call	138.89600		0.13890		146.91890	0.14692	138.896	17.30	0.16	4,217,285.16	2,000	0.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	128.44300		0.12844		135.82100	0.13582	128.443	17.44	0.15	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	69.78060		0.06978		72.70280	0.07270	69.781	18.82	0.09	0.00	0	2,000.00
\$ / R	On 31/12/2018	Any day expiry			12.95220		12.95220		13.00420	13.00420		14.18	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,175.78740		1.17579		1,141.12500	1.14112	1,175.787	15.58	0.67	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	49.68190		0.04968		51.70840	0.05171	49.682	20.20	0.06	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	28.42340		0.02842		29.60410	0.02960	28.423	20.20	0.04	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry			13.00010		13.00010		13.05270	13.05270		14.23	0.00	0.00	0	1,225.00
\$ / R	On 13/02/2019	Any day expiry			13.02030		13.02030		13.07300	13.07300		14.22	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			13.04380		13.04380		13.09610	13.09610		14.28	0.00	0.00	0	1,225.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.07210		13.07210		13.12380	13.12380		14.26	0.00	19,608,150.00	1,500	4,998.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	9.79940		0.00980		8.90500	0.00891	9.799	12.38	0.02	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	148.03310		0.14803		141.83820	0.14184	148.033	12.88	0.17	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.06	Put	231.85800		0.23186		222.52710	0.22253	231.858	13.13	0.23	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.76	Put	517.11640		0.51712		497.61420	0.49761	517.116	13.87	0.40	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.45	Call	552.88100		0.55288		576.64780	0.57665	552.881	14.84	0.44	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	309.59640		0.30960		324.30150	0.32430	309.596	16.35	0.27	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Call	205.89570		0.20590		215.36710	0.21537	205.896	17.19	0.19	0.00	0	1,000.00
\$ / R	On 27/03/2019	Any day expiry			13.08620		13.08620		13.13770	13.13770		14.33	0.00	0.00	0	4,414.00
\$ / R	On 30/04/2019	Any day expiry			13.13950		13.13950		13.19010	13.19010		14.36	0.00	0.00	0	1,225.00
\$ / R	On 14/06/2019	Foreign Exchange Future			13.20810		13.20810		13.25790	13.25790		14.52	0.00	0.00	0	3,087.00
\$ / R	On 13/12/2019	Foreign Exchange Future			13.48190		13.48190		13.53030	13.53030		15.06	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	100.45360		0.10045		102.87490	0.10287	100.454	19.80	0.07	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			13.77200		13.77200		13.81880	13.81880		15.39	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			13.86470		13.86470		13.91080	13.91080		15.56	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			13.96140		13.96140		14.00680	14.00680		15.72	0.00	0.00	0	0.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			12.64140		12.64140		12.69090	12.69090		13.73	0.00	63,207.00	5	392.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			12.78780		12.78780		12.83810	12.83810		14.02	0.00	0.00	0	57.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			12.92590		12.92590		12.97760	12.97760		14.23	0.00	64,629.50	5	13.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			13.20810		13.20810		13.25790	13.25790		14.52	0.00	0.00	0	0.00
£ / R	On 15/05/2018	Any day expiry			17.08340		17.08340		17.07840	17.07840		14.22	0.00	0.00	0	11.00
£ / R	On 18/06/2018	Foreign Exchange Future			17.18620		17.18620		17.18190	17.18190		14.00	0.00	34,905,172.20	2,031	428,317.00

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	17.50	Put	513.24730		0.51325		521.85000	0.52185	513.247	14.54	0.64	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	1.92010		0.00192		2.13990	0.00214	1.920	20.05	0.01	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future			17.45940		17.45940		17.45660	17.45660		14.23	0.00	0.00	0	18,994.00
£ / R	On 14/12/2018	Foreign Exchange Future			17.72320		17.72320		17.72370	17.72370		14.56	0.00	0.00	0	7,367.00
£ / R	On 18/03/2019	Foreign Exchange Future			18.01390		18.01390		18.01370	18.01370		14.90	0.00	0.00	0	4,932.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.28340		18.28340		18.28170	18.28170		15.03	0.00	0.00	0	5,465.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.11550		0.11550		0.11649	0.11649		19.46	0.00	1,963.47	17	8,421.00
¥ / R	On 29/06/2018	Any day expiry			0.11613		0.11613		0.11676	0.11676		18.14	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.11759		0.11759		0.11861	0.11861		15.86	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.11967		0.11967		0.12072	0.12072		14.25	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12425		0.12425		0.12531	0.12531		20.67	0.00	0.00	0	0.00
€ / R	On 23/05/2018	Any day expiry			14.95630		14.95630		15.00720	15.00720		12.51	0.00	0.00	0	41.00
€ / R	On 18/06/2018	Foreign Exchange Future			15.03620		15.03620		15.08780	15.08780		12.89	0.00	52,295,903.60	3,478	112,971.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	4.85770		0.00486		4.31430	0.00431	4.858	15.56	0.02	35,077.49	136	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	8.08480		0.00808		7.66080	0.00766	8.085	14.41	0.03	20,364.24	47	50,948.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	12.43580		0.01244		11.92530	0.01193	12.436	13.28	0.05	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	22.49210		0.02249		21.73510	0.02174	22.492	11.84	0.08	337,751.93	272	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.30	Call	761.34370		0.76134		812.10520	0.81211	761.344	11.59	0.91	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.40	Call	674.68720		0.67469		721.42370	0.72142	674.687	11.76	0.87	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	272.47090		0.27247		302.35500	0.30235	272.471	12.81	0.53	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	387.91310		0.38791		357.63360	0.35763	387.913	13.38	0.62	873,625.52	94	50,948.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.63	Call	84.49190		0.08449		96.64810	0.09665	84.492	14.30	0.21	437,674.15	136	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.00	Call	37.75970		0.03776		44.87500	0.04487	37.760	14.88	0.11	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,416.07460		1.41607		1,367.30090	1.36730	1,416.075	15.25	0.96	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	1.05850		0.00106		1.18340	0.00118	1.058	23.20	0.00	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	0.17790		0.00018		0.26620	0.00027	0.178	28.24	0.00	393.42	47	50,948.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.31830		15.31830		15.37240	15.37240		13.13	0.00	0.00	0	59,475.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	15.83400		0.01583		16.51990	0.01652	15.834	11.92	0.04	74,145.53	136	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	83.20180		0.08320		76.39360	0.07639	83.202	11.80	0.14	605,309.67	272	86,688.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	831.12140		0.83112		794.07880	0.79408	831.121	14.04	0.64	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Put	1,572.94680		1.57295		1,526.70840	1.52671	1,572.947	15.49	0.82	2,053,179.18	136	136.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	131.24680		0.13125		139.10840	0.13911	131.247	15.49	0.18	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	13.42730		0.01343		14.36270	0.01436	13.427	19.52	0.02	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.59700		15.59700		15.65440	15.65440		13.32	0.00	0.00	0	7,625.00
€ / R	On 18/03/2019	Foreign Exchange Future			15.90960		15.90960		15.96810	15.96810		13.37	0.00	0.00	0	4,686.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.18040		16.18040		16.23510	16.23510		13.62	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.43000		94.43000		94.11000	94.11000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.40000		91.40000		91.06000	91.06000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			90.10000		90.10000		89.74000	89.74000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			92.23000		92.23000		91.85000	91.85000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			95.99000		95.99000		95.59000	95.59000			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		94.52000	94.52000		94.11000	94.11000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap		96.56000	96.56000		96.15000	96.15000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap		100.27000	100.27000		99.87000	99.87000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap		100.59000	100.59000		100.20000	100.20000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap		95.80000	95.80000		95.41000	95.41000			0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap		101.25000	101.25000		100.87000	100.87000			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		100.48000	100.48000		100.47000	100.47000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap		99.47000	99.47000		99.47000	99.47000			0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap		100.14000	100.14000		100.12000	100.12000			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		98.86000	98.86000		98.85000	98.85000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		99.22000	99.22000		99.21000	99.21000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap		99.59000	99.59000		99.57000	99.57000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap		99.95000	99.95000		99.93000	99.93000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap		100.87000	100.87000		100.83000	100.83000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap		98.60000	98.60000		98.56000	98.56000			0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap		100.45000	100.45000		100.40000	100.40000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		96.00000	96.00000		95.92000	95.92000			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		95.20000	95.20000		95.10000	95.10000			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		94.37000	94.37000		94.25000	94.25000			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		94.52000	94.52000		94.37000	94.37000			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		96.70000	96.70000		96.53000	96.53000			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap		96.82000	96.82000		96.63000	96.63000			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap		97.99000	97.99000		97.79000	97.79000			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap		100.18000	100.18000		99.97000	99.97000			0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap		101.42000	101.42000		101.20000	101.20000			0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap		96.51000	96.51000		96.27000	96.27000			0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap		100.81000	100.81000		100.57000	100.57000			0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future		591.44000	591.44000		592.79000	592.79000			0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future		602.06000	602.06000		603.43100	603.43100			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future		613.74000	613.74000		615.15000	615.15000			0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future		690.38200	690.38200		694.14000	694.14000			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future		702.77900	702.77900		706.60100	706.60100			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future		716.41300	716.41300		720.32300	720.32300			0.00	0.00	0	0.00
ALBI	On 02/08/2018	Index Future		628.62500	628.62500		633.31200	633.31200			0.00	0.00	0	878.00



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	639.91300		639.91300		644.68000	644.68000			0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future	652.32800		652.32800		657.20000	657.20000			0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.43810		9.43810		9.45170	9.45170		11.90	0.00	7,474,975.20	792	12,585.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.55470		9.55470		9.56860	9.56860		12.11	0.00	0.00	0	1,250.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.66800		9.66800		9.68280	9.68280		12.46	0.00	0.00	0	10,912.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	9.90560		9.90560		9.91770	9.91770		12.72	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.83220		9.83220		9.79500	9.79500		13.03	0.00	0.00	0	1,500.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	10.08720		10.08720		10.05030	10.05030		13.23	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	12.62780		12.62780		12.70850	12.70850		12.36	0.00	0.00	0	1,215.00
CHF / R	On 17/09/2018	Foreign Exchange Future	12.87760		12.87760		12.96040	12.96040		12.53	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future	13.12390		13.12390		13.21000	13.21000		12.79	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	13.63660		13.63660		13.72340	13.72340		13.29	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.98380		1.98380		1.99140	1.99140		12.80	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.99930		1.99930		2.00690	2.00690		12.87	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.01420		2.01420		2.02210	2.02210		13.02	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.04380		2.04380		2.05170	2.05170		13.68	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.01910		2.01910		2.02620	2.02620		13.01	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.05770		2.05770		2.06470	2.06470		13.42	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.09570		2.09570		2.10290	2.10290		13.80	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.24270		2.24270		2.24960	2.24960		14.58	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	10.62371		79.69187		10.52370	80.30940			0.00	0.00	0	9,466.00
ES33	On 01/11/2018	Bond Future	10.72867		77.33423		10.62525	77.96229			0.00	0.00	0	0.00
ES33	On 07/02/2019	Bond Future	10.84932		78.83386		10.74166	79.47548			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	10.81080		82.77277		10.70043	83.55984			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	10.91154	79.99901		10.79743	80.79954				0.00	0.00	0	0.00
ES42	On 07/02/2019	Bond Future	11.02333	81.54998		10.90474	82.36760				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	624.80100	624.80100		629.71300	629.71300				0.00	0.00	0	465.00
GOVI	On 01/11/2018	GOVI	636.02000	636.02000		641.01700	641.01700				0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI	648.35900	648.35900		653.46600	653.46600				0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.61210	1.61210		1.61840	1.61840			13.40	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.63280	1.63280		1.63930	1.63930			14.22	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.65250	1.65250		1.65920	1.65920			14.12	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.74510	1.74510		1.75120	1.75120			14.95	0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future	134.98861	134.98861		134.94310	134.94310				0.00	0.00	0	864.00
I2025	On 01/11/2018	Bond Future	137.43441	137.43441		137.38685	137.38685				0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future	138.71510	138.71510		138.66957	138.66957				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	103.55886	103.55886		103.52220	103.52220				0.00	0.00	0	1,370.00
I2029	On 01/11/2018	Bond Future	104.38562	104.38562		104.34741	104.34741				0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future	106.43192	106.43192		106.39522	106.39522				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	107.92720	107.92720		107.07177	107.07177				0.00	0.00	0	6,271.00
I2033	On 01/11/2018	Bond Future	108.76168	108.76168		107.88979	107.88979				0.00	0.00	0	0.00
I2033	On 07/02/2019	Bond Future	110.89371	110.89371		110.00719	110.00719				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	129.48502	129.48502		129.84683	129.84683				0.00	0.00	0	9,239.00
I2038	On 01/11/2018	Bond Future	131.83096	131.83096		132.19832	132.19832				0.00	0.00	0	0.00
I2038	On 07/02/2019	Bond Future	132.82526	132.82526		133.20262	133.20262				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	124.37763	124.37763		125.81249	125.81249				0.00	0.00	0	10,917.00
I2046	On 01/11/2018	Bond Future	124.98193	124.98193		126.44165	126.44165				0.00	0.00	0	0.00
I2046	On 07/02/2019	Bond Future	127.43188	127.43188		128.92293	128.92293				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	130.29696	130.29696		131.97960	131.97960				0.00	0.00	0	9,775.00
I2050	On 01/11/2018	Bond Future	132.65764	132.65764		134.36968	134.36968				0.00	0.00	0	0.00
I2050	On 07/02/2019	Bond Future	133.48675	133.48675		135.23489	135.23489				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	260.88800	260.88800		261.59600	261.59600				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			265.61500		265.61500		266.33400	266.33400			0.00	0.00	0	241.00
IGOV	On 07/02/2019	Index Future			270.82300		270.82300		271.56200	271.56200			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			0.12470		0.12470		0.12570	0.12570			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future			0.12440		0.12440		0.12530	0.12530			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future			0.12330		0.12330		0.12480	0.12480			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.12150		0.12150		0.12130	0.12130			0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.56800		1.56800		1.56080	1.56080		13.47	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.59170		1.59170		1.58450	1.58450		14.05	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future			1.61460		1.61460		1.60730	1.60730		13.83	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.66160		1.66160		1.65370	1.65370		13.53	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			8.83470		8.83470		8.83210	8.83210		12.35	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			8.93910		8.93910		8.93630	8.93630		12.59	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			9.04110		9.04110		9.03890	9.03890		12.99	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.54520		9.54520		9.54040	9.54040		13.87	0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.27150		1.27150		1.27500	1.27500			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.27660		1.27660		1.28000	1.28000			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.28170		1.28170		1.28530	1.28530			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.34240		1.34240		1.34580	1.34580			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.35950		1.35950		1.35390	1.35390			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.36530		1.36530		1.35980	1.35980			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.18940		1.18940		1.18890	1.18890			0.00	11,894.00	10	2,508.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.19790		1.19790		1.19740	1.19740			0.00	0.00	0	0.00
R / ¥	On 29/06/2018	Any day expiry			8.61090		8.61090	0.11464	8.56460	8.56460		15.29	0.00	0.00	0	0.00
R / ¥	On 29/06/2018	Any day expiry	8.34	Put	1,043.37010		0.10434	0.11464	1,160.37040	0.11604	1,043.370	16.85	0.30	642,295,735.25	220,000	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.65820		8.65820	0.11464	8.58410	8.58410		14.83	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	3,002.92130		0.30029	0.11464	3,541.81990	0.35418	3,002.921	13.65	0.71	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.50390		8.50390	0.11464	8.43070	8.43070		15.69	0.00	0.00	0	283.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future	8.17	Put	2,012.03570		0.20120	0.11464	0.00000	0.00000	2,012.036	17.20	0.33	160,772,674.83	50,000	50,000.00
R186	On 02/08/2018	Bond Future			8.49566		113.16368		8.40888	113.71711		7.13	0.00	2,194,922,737.28	19,396	101,954.00

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	7.50	Call	44.25000	0.04425		71.15000	0.07115	44.250	6.31	0.03	0.00	0	3,020.00	
R186	On 02/08/2018	Bond Future	8.25	Call	872.90000	0.87290		1,101.59000	1.10159	872.900	6.99	0.35	0.00	0	3,020.00	
R186	On 02/08/2018	Bond Future	8.50	Put	1,562.86000	1.56286		1,332.17000	1.33217	1,562.860	7.24	0.49	0.00	0	2,500.00	
R186	On 01/11/2018	Bond Future			8.54943	115.19558		8.45885	115.75810		7.20	0.00	0.00	0	0.00	
R186	On 01/11/2018	Bond Future	7.96	Call	824.48000	0.82448		988.17000	0.98817	824.480	6.80	0.26	0.00	0	5,000.00	
R186	On 01/11/2018	Bond Future	8.46	Call	2,026.70000	2.02670		2,317.76000	2.31776	2,026.700	7.17	0.47	0.00	0	5,000.00	
R186	On 01/11/2018	Bond Future	9.14	Put	1,059.78000	1.05978		926.42000	0.92642	1,059.780	7.78	0.27	0.00	0	5,000.00	
R186	On 07/02/2019	Bond Future			8.61190	112.12430		8.51644	112.69976		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			304.53499	304.53499		304.43424	304.43424			0.00	0.00	0	2,350.00	
R197	On 01/11/2018	Bond Future			310.05272	310.05272		309.94747	309.94747			0.00	0.00	0	0.00	
R197	On 07/02/2019	Bond Future			308.77391	308.77391		308.67303	308.67303			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			243.62151	243.62151		244.13010	244.13010			0.00	0.00	0	22,259.00	
R202	On 01/11/2018	Bond Future			248.03553	248.03553		248.55142	248.55142			0.00	0.00	0	0.00	
R202	On 07/02/2019	Bond Future			248.99051	248.99051		249.52155	249.52155			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			7.83817	103.02810		7.77555	103.26451		4.07	0.00	70,677,276.60	686	34,860.00	
R2023	On 01/11/2018	Bond Future			7.87927	100.95175		7.81256	101.19164		4.09	0.00	0.00	0	0.00	
R2023	On 07/02/2019	Bond Future			7.93124	102.90962		7.85869	103.15599		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			8.93084	93.54863		8.82935	94.23936		9.60	0.00	3,554,847.94	38	41,242.00	
R2030	On 02/08/2018	Bond Future	8.51	Call	620.11000	0.62011		832.73000	0.83273	620.110	9.25	0.25	0.00	0	7,850.00	
R2030	On 02/08/2018	Bond Future	8.91	Call	1,689.74000	1.68974		2,082.77000	2.08277	1,689.740	9.76	0.50	0.00	0	7,850.00	
R2030	On 02/08/2018	Bond Future	9.50	Put	566.11000	0.56611		454.60000	0.45460	566.110	10.62	0.21	0.00	0	7,850.00	
R2030	On 01/11/2018	Bond Future			8.98530	95.22821		8.88034	95.93066		9.78	0.00	0.00	0	0.00	
R2030	On 07/02/2019	Bond Future			9.04803	93.06552		8.93868	93.78332		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			9.09304	96.37214		8.99689	97.08502		10.35	0.00	1,445,582.10	15	30,365.00	
R2032	On 01/11/2018	Bond Future			9.15090	93.94744		9.05163	94.67238		10.97	0.00	0.00	0	0.00	
R2032	On 07/02/2019	Bond Future			9.21633	95.76917		9.11318	96.50997		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			9.22708	100.88785		9.12074	101.76801		11.27	0.00	0.00	0	65,685.00	
R2035	On 01/11/2018	Bond Future			9.28560	98.20305		9.17598	99.09829		11.98	0.00	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 07/02/2019	Bond Future		9.35274	100.10753		9.23905	101.02188		12.21	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 02/08/2018	Bond Future		9.32088	92.98666		9.21472	93.86947		12.41	0.00	161,052,895.12	1,732	53,703.00
R2037	On 01/11/2018	Bond Future		9.37572	94.65613		9.26647	95.55410		12.64	0.00	0.00	0	0.00
R2037	On 07/02/2019	Bond Future		9.43812	92.23177		9.32503	93.14881		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		6.43533	101.56466		6.39304	101.58030		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		9.39576	96.54137		9.28451	97.53933		13.08	0.00	19,308,274.00	200	22,620.00
R2040	On 01/11/2018	Bond Future		9.45053	98.27464		9.33610	99.28979		13.32	0.00	0.00	0	0.00
R2040	On 01/11/2018	Bond Future	8.50	Call	710.35000	0.71035	925.57000	0.92557	710.350	12.37	0.16	0.00	0	5,900.00
R2040	On 01/11/2018	Bond Future	9.10	Call	2,252.69000	2.25269	2,703.89000	2.70389	2,252.690	13.08	0.38	0.00	0	5,900.00
R2040	On 07/02/2019	Bond Future		9.51274	95.66986		9.39438	96.70644		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		9.44946	93.46471		9.33310	94.52648		13.85	0.00	8,131,429.77	87	30,512.00
R2044	On 01/11/2018	Bond Future		9.50295	95.14271		9.38335	96.22285		14.10	0.00	0.00	0	0.00
R2044	On 07/02/2019	Bond Future		9.56357	92.60252		9.43999	93.70529		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		9.41855	97.16175		9.30211	98.26133		13.80	0.00	0.00	0	100,451.00
R2048	On 01/11/2018	Bond Future		9.47262	94.47339		9.35293	95.59193		14.71	0.00	0.00	0	0.00
R2048	On 07/02/2019	Bond Future		9.53412	96.30554		9.41045	97.44747		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		7.30488	100.37242		7.23503	100.46621		1.03	0.00	1,505,586.30	15	20,892.00
R207	On 01/11/2018	Bond Future		7.29998	102.17458		7.21563	102.26930		0.95	0.00	0.00	0	0.00
R207	On 07/02/2019	Bond Future		7.29698	100.51111		7.18500	100.60948		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		7.52156	100.54468		7.45651	100.69675		2.08	0.00	20,108,936.00	200	30,909.00
R208	On 01/11/2018	Bond Future		7.55008	98.95040		7.47797	99.10448		2.10	0.00	0.00	0	0.00
R208	On 07/02/2019	Bond Future		7.58936	100.86936		7.50644	101.02822		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			9.24857		76.34134		9.14754	77.04693		12.48	0.00	34,124,578.98	447	76,025.00
R209	On 02/08/2018	Bond Future	8.46	Call	191.66000		0.19166		279.07000	0.27907	191.660	11.47	0.10	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	216.55000		0.21655		312.22000	0.31222	216.550	11.51	0.11	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	3,679.20000		3.67920		3,190.21000	3.19021	3,679.200	12.05	0.74	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	982.96000		0.98296		1,254.32000	1.25432	982.960	12.26	0.34	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	2,005.37000		2.00537		1,680.89000	1.68089	2,005.370	12.69	0.51	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	1,353.31000		1.35331		1,112.52000	1.11252	1,353.310	13.11	0.39	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	3,646.49000		3.64649		4,184.35000	4.18435	3,646.490	13.54	0.73	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	265.84000		0.26584		196.05000	0.19605	265.840	14.36	0.10	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	40.76000		0.04076		27.13000	0.02713	40.760	14.36	0.02	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.30124		74.56425		9.19738	75.28194		13.31	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	10.00	Put	1,196.76000		1.19676		0.00000	0.00000	1,196.760	14.67	0.25	109,425,082.79	5,850	5,850.00
R209	On 07/02/2019	Bond Future			9.36024		76.01020		9.25292	76.74321		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			191.30053		191.30053		191.23315	191.23315			0.00	0.00	0	2,159.00
R210	On 01/11/2018	Bond Future			192.26655		192.26655		192.19629	192.19629			0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future			196.03555		196.03555		195.96792	195.96792			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			155.57946		155.57946		155.52921	155.52921			0.00	0.00	0	3,975.00
R212	On 01/11/2018	Bond Future			158.39826		158.39826		158.34574	158.34574			0.00	0.00	0	0.00
R212	On 07/02/2019	Bond Future			159.34955		159.34955		159.29940	159.29940			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			8.99957		88.16702		8.90847	88.77744		10.14	0.00	617,169.14	7	29,240.00
R213	On 01/11/2018	Bond Future			9.05574		86.20371		8.96169	86.82453		10.77	0.00	0.00	0	0.00
R213	On 07/02/2019	Bond Future			9.12058		87.87556		9.02281	88.50995		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			9.37778		76.01041		9.26653	76.82907		13.42	0.00	18,242,498.40	240	30,091.00
R214	On 01/11/2018	Bond Future			9.43105		74.08221		9.31678	74.91496		14.29	0.00	0.00	0	0.00
R214	On 07/02/2019	Bond Future			9.49165		75.51891		9.37366	76.36920		14.63	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	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	9.42630		9.42630		9.47120	9.47120		11.96	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	9.55450		9.55450		9.60100	9.60100		12.13	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	9.67610		9.67610		9.72480	9.72480		12.35	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.23540		10.23540		10.28380	10.28380		12.96	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	2.92600		2.92600		2.91450	2.91450		15.94	0.00	0.00	0	3,940.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.86260		2.86260		2.85070	2.85070		15.38	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.80160		2.80160		2.79120	2.79120		14.86	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.77090		2.77090		2.75570	2.75570		14.14	0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.25380		1.25380		1.24730	1.24730			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.22840		1.22840		1.22170	1.22170			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.20250		1.20250		1.19710	1.19710			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.15350		1.15350		1.14710	1.14710			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>4,357,585,227.74</b>	<b>415,341</b>	<b>6 392 633.00</b>	
<b>Grand Total:</b>											<b>4,357,585,227.74</b>	<b>415,341</b>	<b>6 392 633.00</b>	