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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 03/04/2018

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 06/04/2018	Any day expiry	11.80940	11.80940		11.85400	11.85400		13.06	0.00	118,444,000.00	10,000	50,250.00
\$ / R	On 06/04/2018	Any day expiry	11.61	Call	207.94750	0.20795	260.35290	0.26035	207.948	15.27	0.89	0	20,000.00
\$ / R	On 06/04/2018	Any day expiry	11.85	Call	41.12330	0.04112	80.90170	0.08090	41.123	13.84	0.39	0	20,000.00
\$ / R	On 06/04/2018	Any day expiry	12.00	Call	12.23300	0.01223	33.01420	0.03301	12.233	16.20	0.14	0	100,000.00
\$ / R	On 06/04/2018	Any day expiry	12.05	Call	8.19290	0.00819	24.03830	0.02404	8.193	16.99	0.10	0	20,000.00
\$ / R	On 10/04/2018	Any day expiry			11.81630	11.81630	11.86190	11.86190		12.02	0.00	0	0.00
\$ / R	On 10/04/2018	Any day expiry	11.65	Call	193.01490	0.19301	244.23040	0.24423	193.015	13.16	0.78	0	20,000.00
\$ / R	On 16/04/2018	Any day expiry	11.82650		11.82650	11.87110	11.87110		12.25	0.00	0.00	0	192.00
\$ / R	On 17/04/2018	Any day expiry	11.82820		11.82820	11.87270	11.87270		12.34	0.00	0.00	0	1,551.00
\$ / R	On 24/04/2018	Any day expiry	11.84000		11.84000	11.88340	11.88340		12.52	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry	11.84160		11.84160	11.88500	11.88500		12.57	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	3,158.48270	3.15848	3,115.10570	3.11511	3,158.483	28.39	1.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	0.01830	0.00002	0.02350	0.00002	0.018	31.05	0.00	0	2,000.00
\$ / R	On 26/04/2018	Any day expiry	11.84330		11.84330	11.88650	11.88650		12.62	0.00	0.00	0	1,846.00
\$ / R	On 30/04/2018	Any day expiry	11.85000		11.85000	11.89260	11.89260		12.48	0.00	0.00	0	396.00
\$ / R	On 30/04/2018	Any day expiry	11.70	Put	92.63570	0.09264	87.34410	0.08734	92.636	12.24	0.34	0	400.00

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	11.76	Put	117.02790	0.11703	109.73610	0.10974	117.028	12.33	0.40	0.00	0	202.00
\$ / R	On 30/04/2018	Any day expiry	11.78	Put	125.96780	0.12597	117.94810	0.11795	125.968	12.37	0.42	0.00	0	100.00
\$ / R	On 30/04/2018	Any day expiry	11.85	Put	160.44460	0.16044	149.67940	0.14968	160.445	12.48	0.49	0.00	0	288.00
\$ / R	On 30/04/2018	Any day expiry	11.87	Call	151.68350	0.15168	182.19630	0.18220	151.684	12.55	0.49	0.00	0	202.00
\$ / R	On 30/04/2018	Any day expiry	11.91	Call	135.32340	0.13532	163.43010	0.16343	135.323	12.69	0.45	0.00	0	100.00
\$ / R	On 30/04/2018	Any day expiry	11.94	Call	124.03310	0.12403	150.93380	0.15093	124.033	12.80	0.42	0.00	0	288.00
\$ / R	On 30/04/2018	Any day expiry	12.10	Call	76.46840	0.07647	97.04550	0.09705	76.468	13.36	0.29	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	1,950.43660	1.95044	1,908.07320	1.90807	1,950.437	19.64	1.00	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	0.14320	0.00014	0.26170	0.00026	0.143	28.16	0.00	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	0.06250	0.00006	0.14860	0.00015	0.063	29.26	0.00	0.00	0	500.00
\$ / R	On 02/05/2018	Any day expiry			11.85340	11.85340	11.89570	11.89570		12.53	0.00	0.00	0	0.00
\$ / R	On 02/05/2018	Any day expiry	11.50	Put	40.24230	0.04024	38.77900	0.03878	40.242	12.02	0.18	0.00	0	2,000.00
\$ / R	On 02/05/2018	Any day expiry	11.80	Call	193.75880	0.19376	226.90180	0.22690	193.759	12.46	0.56	0.00	0	2,000.00
\$ / R	On 02/05/2018	Any day expiry	12.50	Call	24.01500	0.02401	33.39530	0.03340	24.015	14.73	0.10	0.00	0	2,000.00
\$ / R	On 07/05/2018	Any day expiry			11.86180	11.86180	11.90350	11.90350		12.46	0.00	0.00	0	0.00
\$ / R	On 07/05/2018	Any day expiry	12.00	Call	127.20250	0.12720	151.51600	0.15152	127.203	12.96	0.39	0.00	0	100,000.00
\$ / R	On 09/05/2018	Any day expiry			11.86490	11.86490	11.90660	11.90660		12.54	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	893.19390	0.89319	857.98480	0.85798	893.194	15.30	0.93	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	1,995.99200	1.99599	1,954.77750	1.95478	1,995.992	18.58	1.00	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	0.40390	0.00040	0.56620	0.00057	0.404	28.84	0.00	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			11.86810	11.86810	11.90970	11.90970		12.62	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			11.87280	11.87280	11.91440	11.91440		12.53	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	900.74870	0.90075	866.33540	0.86634	900.749	15.29	0.91	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	2,627.85080	2.62785	2,586.36470	2.58636	2,627.851	21.12	1.00	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	0.39380	0.00039	0.49830	0.00050	0.394	27.64	0.00	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			11.87430	11.87430	11.91600	11.91600		12.56	0.00	0.00	0	0.00
\$ / R	On 15/05/2018	Any day expiry	10.90	Put	6.87500	0.00688	7.48250	0.00748	6.875	13.73	0.03	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	11.70	Put	122.67390	0.12267	116.10280	0.11610	122.674	12.40	0.35	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	12.20	Call	96.96890	0.09697	115.79660	0.11580	96.969	13.69	0.29	0.00	0	1,000.00
\$ / R	On 18/05/2018	Any day expiry			11.87900	11.87900	11.92070	11.92070		12.79	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry	12.00	Put	285.02280	0.28502	268.64920	0.26865	285.023	13.11	0.58	0.00	0	51,000.00
\$ / R	On 31/05/2018	Any day expiry			11.89940	11.89940	11.94110	11.94110		12.77	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,905.25310	1.90525	1,865.27750	1.86528	1,905.253	17.13	0.98	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	1.37630	0.00138	1.65780	0.00166	1.376	24.13	0.00	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	0.52050	0.00052	0.81780	0.00082	0.520	24.24	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			11.92670	11.92670	11.96850	11.96850		12.96	0.00	351,766,089.80	29,494	863,240.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	20.76240	0.02076	20.35530	0.02036	20.762	12.20	0.07	0.00	0	60,750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	41.70280	0.04170	40.16410	0.04016	41.703	12.21	0.12	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.35	Call	643.05610	0.64306	681.83950	0.68184	643.056	12.21	0.82	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.45	Call	566.79320	0.56679	604.30790	0.60431	566.793	12.34	0.77	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	103.93700	0.10394	98.91900	0.09892	103.937	12.40	0.25	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.60	Put	135.80710	0.13581	129.12920	0.12913	135.807	12.52	0.30	0.00	0	4,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.70	Call	400.15830	0.40016	433.38870	0.43339	400.158	12.65	0.64	0.00	0	60.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	194.49470	0.19449	184.90350	0.18490	194.495	12.71	0.39	0.00	0	60,000.00

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 18/06/2018	Foreign Exchange Future	11.77	Put	203.32520	0.20333	193.31240	0.19331	203.325	12.73	0.40	0.00	0	76,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.80	Put	217.01350	0.21701	206.35470	0.20635	217.013	12.77	0.42	0.00	0	1,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.90	Put	266.45700	0.26646	253.55740	0.25356	266.457	12.89	0.47	0.00	0	9,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Call	249.96260	0.24996	276.52030	0.27652	249.963	13.09	0.47	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	323.26260	0.32326	308.02030	0.30802	323.263	13.09	0.53	0.00	0	35,050.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	400.45580	0.40046	382.38980	0.38239	400.456	13.42	0.59	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.13	Call	203.91170	0.20391	227.41350	0.22741	203.912	13.45	0.40	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	414.01710	0.41402	395.48770	0.39549	414.017	13.48	0.60	0.00	0	155,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Call	200.71710	0.20072	223.98770	0.22399	200.717	13.48	0.40	0.00	0	8,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	420.86740	0.42087	402.10730	0.40211	420.867	13.51	0.61	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.24	Call	171.25070	0.17125	192.26220	0.19226	171.251	13.75	0.35	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	491.84350	0.49184	470.83240	0.47083	491.843	13.78	0.65	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	528.90750	0.52891	506.81580	0.50682	528.908	13.92	0.67	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	605.87960	0.60588	581.72090	0.58172	605.880	14.19	0.72	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	112.93590	0.11294	128.65950	0.12866	112.936	14.47	0.25	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	686.23590	0.68624	660.15950	0.66016	686.236	14.47	0.75	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	898.40070	0.89840	868.23440	0.86823	898.401	15.10	0.82	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	1,086.66130	1.08666	1,053.78840	1.05379	1,086.661	15.63	0.87	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	50.02590	0.05003	58.50640	0.05851	50.026	15.73	0.12	0.00	0	15,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	1,123.32590	1.12333	1,090.00640	1.09001	1,123.326	15.73	0.88	0.00	0	21,728.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	1,169.46280	1.16946	1,135.61440	1.13561	1,169.463	15.85	0.89	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	1,281.12080	1.28112	1,246.11180	1.24611	1,281.121	16.12	0.91	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	1,308.93170	1.30893	1,273.63780	1.27364	1,308.932	16.14	0.91	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	1,402.45110	1.40245	1,366.27670	1.36628	1,402.451	16.23	0.92	0.00	0	25,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	26.33870	0.02634	31.56130	0.03156	26.339	16.27	0.07	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,554.31970	1.55432	1,516.94020	1.51694	1,554.320	16.37	0.94	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,573.46870	1.57347	1,535.95430	1.53595	1,573.469	16.39	0.95	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,592.64960	1.59265	1,555.00510	1.55501	1,592.650	16.41	0.95	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,727.73890	1.72774	1,689.27120	1.68927	1,727.739	16.53	0.96	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,834.73770	1.83474	1,795.72730	1.79573	1,834.738	16.62	0.97	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,883.58020	1.88358	1,844.34990	1.84435	1,883.580	16.67	0.97	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,893.36280	1.89336	1,854.09020	1.85409	1,893.363	16.68	0.97	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,912.94070	1.91294	1,873.58610	1.87359	1,912.941	16.69	0.97	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,922.73600	1.92274	1,883.34120	1.88334	1,922.736	16.70	0.97	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,981.59340	1.98159	1,941.96980	1.94197	1,981.593	16.75	0.98	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Call	6.67990	0.00668	8.51760	0.00852	6.680	16.84	0.02	0.00	0	30,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	2,079.97990	2.07998	2,040.01760	2.04002	2,079.980	16.84	0.98	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	2,178.67210	2.17867	2,138.42060	2.13842	2,178.672	16.93	0.98	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	2,327.16530	2.32717	2,286.55770	2.28656	2,327.165	17.06	0.99	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	2.86870	0.00287	3.75780	0.00376	2.869	17.97	0.01	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	2.68880	0.00269	3.48920	0.00349	2.689	18.80	0.01	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	2.60740	0.00261	3.36590	0.00337	2.607	19.25	0.01	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	2.42400	0.00242	3.08230	0.00308	2.424	20.63	0.01	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	2.40980	0.00241	3.05980	0.00306	2.410	20.76	0.01	0.00	0	2,700.00

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\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	2.37540	0.00238	3.00440	0.00300	2.375	21.13	0.01	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	2.34530	0.00235	2.95480	0.00295	2.345	21.49	0.01	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	2.30480	0.00230	2.88610	0.00289	2.305	22.09	0.01	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	2.28690	0.00229	2.85440	0.00285	2.287	22.41	0.01	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	2.28000	0.00228	2.84190	0.00284	2.280	22.55	0.01	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	1.42390	0.00142	1.79860	0.00180	1.424	22.64	0.00	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	0.67470	0.00067	0.87190	0.00087	0.675	22.64	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	0.42740	0.00043	0.56010	0.00056	0.427	22.64	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	0.40140	0.00040	0.52690	0.00053	0.401	22.64	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.33910	0.00034	0.44750	0.00045	0.339	22.64	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.31820	0.00032	0.42070	0.00042	0.318	22.64	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.24120	0.00024	0.32160	0.00032	0.241	22.64	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.13440	0.00013	0.18240	0.00018	0.134	22.64	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.11280	0.00011	0.15390	0.00015	0.113	22.64	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.07080	0.00007	0.09790	0.00010	0.071	22.64	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.04830	0.00005	0.06760	0.00007	0.048	22.64	0.00	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			11.94320	11.94320	11.98520	11.98520		13.05	0.00	0.00	0	1,790.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,875.13290	1.87513	1,836.12570	1.83613	1,875.133	17.13	0.95	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	1.65660	0.00166	2.43440	0.00243	1.657	20.66	0.00	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	0.61220	0.00061	0.95380	0.00095	0.612	20.66	0.00	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			11.94770	11.94770	11.98970	11.98970		13.01	0.00	0.00	0	100.00
\$ / R	On 06/07/2018	Any day expiry			11.95370	11.95370	11.99580	11.99580		13.07	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	386.64180	0.38664	369.55400	0.36955	386.642	13.37	0.54	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	30.96010	0.03096	35.48750	0.03549	30.960	16.81	0.07	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	25.59370	0.02559	29.30600	0.02931	25.594	17.04	0.06	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			11.97510	11.97510	12.01730	12.01730		13.28	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			11.98120	11.98120	12.02350	12.02350		13.27	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	2,484.84210	2.48484	2,444.63640	2.44464	2,484.842	18.15	0.97	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	1.34960	0.00135	1.92600	0.00193	1.350	18.83	0.00	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			11.98280	11.98280	12.02500	12.02500		13.29	0.00	0.00	0	70.00
\$ / R	On 27/07/2018	Any day expiry			11.98580	11.98580	12.02810	12.02810		13.31	0.00	0.00	0	1,345.00
\$ / R	On 31/07/2018	Any day expiry			11.99190	11.99190	12.03430	12.03430		13.31	0.00	0.00	0	1,303.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,849.76760	1.84977	1,812.11750	1.81212	1,849.768	17.04	0.92	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	1.93330	0.00193	2.89080	0.00289	1.933	18.46	0.01	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	0.73280	0.00073	1.16530	0.00117	0.733	18.46	0.00	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.00260	12.00260	12.04510	12.04510		13.33	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	578.87320	0.57887	557.48270	0.55748	578.873	14.05	0.61	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,901.63450	1.90163	1,863.89350	1.86389	1,901.635	17.10	0.92	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	1.10080	0.00110	1.72800	0.00173	1.101	18.11	0.00	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.01180	12.01180	12.05430	12.05430		13.34	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.03930	12.03930	12.08200	12.08200		13.50	0.00	0.00	0	1,666.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,828.91010	1.82891	1,792.52050	1.79252	1,828.910	16.84	0.89	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	3.69790	0.00370	3.68320	0.00368	3.698	18.24	0.01	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	1.57870	0.00158	1.55670	0.00156	1.579	18.24	0.00	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			12.06530	12.06530					0	50,377.00
\$ / R	11.48	Put	On 17/09/2018	Foreign Exchange Future	177.42340	0.17742	168.92630	0.16893	177.423	12.74	0.27	0.00	0	5,200.00
\$ / R	11.50	Put	On 17/09/2018	Foreign Exchange Future	184.14510	0.18415	175.15850	0.17516	184.145	12.77	0.27	0.00	0	45,000.00
\$ / R	11.60	Put	On 17/09/2018	Foreign Exchange Future	220.14510	0.22015	209.99120	0.20999	220.145	12.90	0.31	0.00	0	2,000.00
\$ / R	11.75	Put	On 17/09/2018	Foreign Exchange Future	281.65410	0.28165	269.67330	0.26967	281.654	13.10	0.37	0.00	0	73,314.00
\$ / R	11.85	Put	On 17/09/2018	Foreign Exchange Future	307.63880	0.32764	314.40370	0.31440	327.639	13.23	0.40	0.00	0	48,200.00
\$ / R	12.00	Put	On 17/09/2018	Foreign Exchange Future	403.91770	0.40392	388.76630	0.38877	403.918	13.43	0.46	0.00	0	13,250.00
\$ / R	12.30	Put	On 17/09/2018	Foreign Exchange Future	586.29490	0.58629	565.84890	0.56585	586.295	13.98	0.56	0.00	0	100.00
\$ / R	12.50	Call	On 17/09/2018	Foreign Exchange Future	290.01320	0.29001	309.67420	0.30967	290.013	14.37	0.38	0.00	0	100.00
\$ / R	12.61	Put	On 17/09/2018	Foreign Exchange Future	805.58110	0.80558	780.90050	0.78090	805.581	14.59	0.65	0.00	0	5,300.00
\$ / R	12.65	Put	On 17/09/2018	Foreign Exchange Future	835.74280	0.83574	810.55830	0.81056	835.743	14.67	0.67	0.00	0	1,550.00
\$ / R	12.77	Call	On 17/09/2018	Foreign Exchange Future	223.90310	0.22390	240.05920	0.24006	223.903	14.90	0.30	0.00	0	5,200.00
\$ / R	12.85	Put	On 17/09/2018	Foreign Exchange Future	992.24090	0.99224	964.52770	0.96453	992.241	15.06	0.71	0.00	0	750.00
\$ / R	13.25	Put	On 17/09/2018	Foreign Exchange Future	1,327.69350	1.32769	1,295.82700	1.29583	1,327.694	15.86	0.79	0.00	0	73,314.00
\$ / R	13.30	Call	On 17/09/2018	Foreign Exchange Future	136.08040	0.13608	147.21840	0.14722	136.080	15.94	0.20	0.00	0	1,500.00
\$ / R	13.65	Call	On 17/09/2018	Foreign Exchange Future	96.45910	0.09646	104.58370	0.10458	96.459	16.47	0.15	0.00	0	1,464.00
\$ / R	15.97	Call	On 17/09/2018	Foreign Exchange Future	9.74600	0.00975	6.05210	0.00605	9.746	19.16	0.02	0.00	0	5,300.00
\$ / R	16.04	Call	On 17/09/2018	Foreign Exchange Future	8.87820	0.00888	5.44850	0.00545	8.878	19.16	0.02	0.00	0	1,550.00
\$ / R	16.14	Call	On 17/09/2018	Foreign Exchange Future	7.76360	0.00776	4.68380	0.00468	7.764	19.16	0.01	0.00	0	750.00
\$ / R	16.29	Call	On 17/09/2018	Foreign Exchange Future	6.33570	0.00634	3.72410	0.00372	6.336	19.16	0.01	0.00	0	73,314.00
\$ / R			On 28/09/2018	Any day expiry	12.08210	12.08210	12.12510	12.12510		13.61	0.00	0.00	0	1,295.00
\$ / R	13.80	Put	On 28/09/2018	Any day expiry	1,812.18010	1.81218	1,776.61610	1.77662	1,812.180	16.64	0.86	0.00	0	1,000.00
\$ / R	16.25	Call	On 28/09/2018	Any day expiry	9.12320	0.00912	6.90940	0.00691	9.123	19.27	0.02	0.00	0	500.00
\$ / R	16.80	Call	On 28/09/2018	Any day expiry	4.46900	0.00447	3.20380	0.00320	4.469	19.27	0.01	0.00	0	500.00
\$ / R			On 25/10/2018	Any day expiry	12.12300	12.12300	12.16650	12.16650		13.67	0.00	0.00	0	70.00
\$ / R			On 29/10/2018	Any day expiry	12.12910	12.12910	12.17260	12.17260		13.74	0.00	0.00	0	225.00
\$ / R			On 31/10/2018	Any day expiry	12.13210	12.13210	12.17570	12.17570		13.76	0.00	0.00	0	430.00
\$ / R	13.80	Put	On 31/10/2018	Any day expiry	1,797.06380	1.79706	1,763.06290	1.76306	1,797.064	16.54	0.83	0.00	0	1,000.00
\$ / R	16.47	Call	On 31/10/2018	Any day expiry	14.83280	0.01483	15.32850	0.01533	14.833	19.46	0.02	0.00	0	500.00
\$ / R	17.02	Call	On 31/10/2018	Any day expiry	8.05180	0.00805	8.31270	0.00831	8.052	19.46	0.01	0.00	0	500.00
\$ / R			On 05/11/2018	Any day expiry	12.13970	12.13970	12.18330	12.18330		13.76	0.00	0.00	0	0.00
\$ / R	11.90	Put	On 05/11/2018	Any day expiry	384.01850	0.38402	370.34110	0.37034	384.018	13.42	0.40	0.00	0	1,880.00
\$ / R	13.86	Put	On 05/11/2018	Any day expiry	1,848.28360	1.84828	1,814.16520	1.81417	1,848.284	16.59	0.84	0.00	0	1,880.00
\$ / R	16.81	Call	On 05/11/2018	Any day expiry	11.21170	0.01121	11.74740	0.01175	11.212	19.46	0.02	0.00	0	1,880.00
\$ / R			On 13/11/2018	Any day expiry	12.15180	12.15180	12.19560	12.19560		13.78	0.00	0.00	0	70.00
\$ / R			On 16/11/2018	Any day expiry	12.15630	12.15630	12.20020	12.20020		13.80	0.00	0.00	0	0.00
\$ / R	10.83	Put	On 16/11/2018	Any day expiry	69.79110	0.06979	68.40340	0.06840	69.791	12.65	0.11	0.00	0	51,000.00
\$ / R	11.67	Put	On 16/11/2018	Any day expiry	286.99400	0.28699	275.95260	0.27595	286.994	13.15	0.33	0.00	0	51,000.00
\$ / R	13.22	Call	On 16/11/2018	Any day expiry	231.75710	0.23176	246.37670	0.24638	231.757	15.67	0.27	0.00	0	51,000.00
\$ / R			On 30/11/2018	Any day expiry	12.17750	12.17750	12.22160	12.22160		13.89	0.00	0.00	0	0.00
\$ / R	13.80	Put	On 30/11/2018	Any day expiry	1,785.41170	1.78541	1,752.52930	1.75253	1,785.412	16.46	0.81	0.00	0	1,000.00
\$ / R	16.70	Call	On 30/11/2018	Any day expiry	19.14860	0.01915	20.85240	0.02085	19.149	19.45	0.03	0.00	0	500.00
\$ / R	17.31	Call	On 30/11/2018	Any day expiry	10.38790	0.01039	11.40230	0.01140	10.388	19.45	0.02	0.00	0	500.00
\$ / R			On 11/12/2018	Any day expiry	12.19410	12.19410	12.23840	12.23840		13.89	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,651.80100	1.65180	1,620.93130	1.62093	1,651.801	16.23	0.78	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	52.83920	0.05284	55.65840	0.05566	52.839	19.14	0.07	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			12.19870	12.19870	12.24300	12.24300		13.91	0.00	0.00	0	21,381.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	289.66310	0.28966	279.34820	0.27935	289.663	13.15	0.32	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	453.63230	0.45363	477.48220	0.47748	453.632	14.39	0.44	0.00	0	150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	316.60250	0.31660	334.65390	0.33465	316.603	15.22	0.33	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	275.58630	0.27559	291.57370	0.29157	275.586	15.57	0.29	0.00	0	7,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	179.07660	0.17908	191.44410	0.19144	179.077	16.42	0.20	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.89	Call	84.81100	0.08481	90.46310	0.09046	84.811	17.86	0.10	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	46.25500	0.04625	50.55580	0.05056	46.255	19.41	0.06	0.00	0	2,000.00
\$ / R	On 31/12/2018	Any day expiry			12.22440	12.22440	12.26900	12.26900		13.91	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,773.80290	1.77380	1,742.81990	1.74282	1,773.803	16.35	0.78	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	22.99150	0.02299	25.73810	0.02574	22.992	19.31	0.03	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	12.62870	0.01263	14.31990	0.01432	12.629	19.31	0.02	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			12.29050	12.29050	12.33420	12.33420		14.09	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			12.34010	12.34010	12.38290	12.38290		14.15	0.00	0.00	0	2,515.00
\$ / R	On 27/03/2019	Any day expiry			12.35360	12.35360	12.39620	12.39620		14.16	0.00	0.00	0	4,414.00
\$ / R	On 14/06/2019	Foreign Exchange Future			12.47590	12.47590	12.51800	12.51800		14.48	0.00	0.00	0	3,087.00
\$ / R	On 13/12/2019	Foreign Exchange Future			12.75880	12.75880	12.79990	12.79990		14.85	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	59.52420	0.05952	62.25190	0.06225	59.524	19.35	0.05	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			13.05620	13.05620	13.09850	13.09850		15.29	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			13.13770	13.13770	13.18130	13.18130		15.46	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			13.22270	13.22270	13.26760	13.26760		15.58	0.00	0.00	0	0.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			11.92670	11.92670	11.96850	11.96850		12.96	0.00	131,193.70	11	395.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			12.06530	12.06530	12.10820	12.10820		13.49	0.00	0.00	0	50.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			12.19870	12.19870	12.24300	12.24300		13.91	0.00	0.00	0	28.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			12.47590	12.47590	12.51800	12.51800		14.48	0.00	0.00	0	0.00
£ / R	On 30/04/2018	Any day expiry			16.65560	16.65560	16.72060	16.72060		13.38	0.00	0.00	0	9.00
£ / R	On 15/05/2018	Any day expiry			16.70010	16.70010	16.76280	16.76280		13.61	0.00	0.00	0	11.00
£ / R	On 18/06/2018	Foreign Exchange Future			16.79750	16.79750	16.86060	16.86060		13.90	0.00	33,880,557.50	2,017	181,552.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	898.24020	0.89824	862.67630	0.86268	898.240	14.90	0.72	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	6.60730	0.00661	8.86890	0.00887	6.607	18.87	0.01	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future			17.05850	17.05850	17.12220	17.12220		14.49	0.00	18,150,244.00	1,064	15,766.00
£ / R	On 14/12/2018	Foreign Exchange Future			17.31370	17.31370	17.37820	17.37820		14.86	0.00	0.00	0	3,045.00
£ / R	On 18/03/2019	Foreign Exchange Future			17.58890	17.58890	17.65120	17.65120		15.10	0.00	0.00	0	3,129.00
£ / R	On 14/06/2019	Foreign Exchange Future			17.85000	17.85000	17.91210	17.91210		14.97	0.00	0.00	0	5,465.00
¥ / R	On 03/05/2018	Any day expiry			0.11145	0.11145	0.11201	0.11201		17.72	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.11247	0.11247	0.11303	0.11303		15.31	0.00	0.00	0	8,396.00
¥ / R	On 29/06/2018	Any day expiry			0.11272	0.11272	0.11329	0.11329		14.94	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.11452	0.11452	0.11510	0.11510		12.93	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.11658	0.11658	0.11718	0.11718		12.20	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
¥ / R	On 14/06/2019	Foreign Exchange Future		0.12107	0.12107		0.12163	0.12163		12.94	0.00	0.00	0	0.00
€ / R	On 11/04/2018	Any day expiry		14.50990	14.50990		14.61110	14.61110		10.80	0.00	0.00	0	107.00
€ / R	On 30/04/2018	Any day expiry		14.56880	14.56880		14.66550	14.66550		11.43	0.00	146,275.00	10	16.00
€ / R	On 23/05/2018	Any day expiry		14.63830	14.63830		14.73330	14.73330		11.81	0.00	0.00	0	41.00
€ / R	On 18/06/2018	Foreign Exchange Future		14.71710	14.71710		14.81240	14.81240		11.90	0.00	7,594,023.60	516	121,270.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	20.16780	0.02017	18.55470	0.01855	20.168	12.16	0.06	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	36.55950	0.03656	34.14700	0.03415	36.559	11.70	0.10	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	61.02220	0.06102	56.57390	0.05657	61.022	11.34	0.15	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	126.37760	0.12638	112.42620	0.11243	126.378	11.56	0.26	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.30	Call	558.88180	0.55888	638.72700	0.63873	558.882	11.60	0.72	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.40	Call	493.37110	0.49337	569.95560	0.56996	493.371	11.67	0.67	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	215.88860	0.21589	264.17960	0.26418	215.889	12.52	0.38	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	683.79260	0.68379	626.35890	0.62636	683.793	13.04	0.72	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.63	Call	86.04270	0.08604	111.57100	0.11157	86.043	13.77	0.18	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.00	Call	49.10140	0.04910	65.38930	0.06539	49.101	14.43	0.11	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,747.88430	1.74788	1,662.09000	1.66209	1,747.884	15.16	0.94	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	3.48950	0.00349	4.32430	0.00432	3.489	20.85	0.01	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	0.31750	0.00032	0.53510	0.00054	0.318	22.77	0.00	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future		14.99620	14.99620		15.09330	15.09330		12.57	0.00	14,996,200.00	1,000	52,372.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	40.59690	0.04060	41.98310	0.04198	40.597	11.20	0.08	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	184.71830	0.18472	168.64980	0.16865	184.718	11.81	0.25	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	1,101.12000	1.10112	1,039.40630	1.03941	1,101.120	13.86	0.71	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	113.44200	0.11344	133.10730	0.13311	113.442	15.10	0.15	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	13.42460	0.01342	16.77900	0.01678	13.425	18.59	0.02	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future		15.27440	15.27440		15.37410	15.37410		12.95	0.00	0.00	0	4,549.00
€ / R	On 18/03/2019	Foreign Exchange Future		15.58150	15.58150		15.68040	15.68040		13.25	0.00	0.00	0	2,625.00
€ / R	On 14/06/2019	Foreign Exchange Future		15.82660	15.82660		15.92520	15.92520		13.58	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap		92.87000	92.87000		92.89000	92.89000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		89.78000	89.78000		89.80000	89.80000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		88.44000	88.44000		88.47000	88.47000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		90.55000	90.55000		90.59000	90.59000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		94.32000	94.32000		94.37000	94.37000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap		92.81000	92.81000		92.87000	92.87000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap		94.84000	94.84000		94.89000	94.89000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap		98.55000	98.55000		98.59000	98.59000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap		98.84000	98.84000		98.87000	98.87000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap		93.97000	93.97000		93.99000	93.99000			0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap		99.44000	99.44000		99.46000	99.46000			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		100.02000	100.02000		100.02000	100.02000			0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap		100.43000	100.43000		100.43000	100.43000			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
1Y STND	On 22/03/2019	Interest Rate Swap	99.39000	99.39000	99.39000	99.39000	99.39000				0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap	100.01000	100.01000	100.00000	100.00000					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	98.49000	98.49000	98.49000	98.49000					0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.81000	98.81000	98.81000	98.81000					0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.14000	99.14000	99.13000	99.13000					0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.46000	99.46000	99.45000	99.45000					0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.78000	99.78000	99.77000	99.77000					0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap	100.65000	100.65000	100.64000	100.64000					0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap	98.32000	98.32000	98.31000	98.31000					0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap	100.12000	100.12000	100.11000	100.11000					0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	95.55000	95.55000	95.55000	95.55000					0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	94.68000	94.68000	94.69000	94.69000					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	93.79000	93.79000	93.80000	93.80000					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	93.87000	93.87000	93.88000	93.88000					0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	95.98000	95.98000	95.99000	95.99000					0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.04000	96.04000	96.04000	96.04000					0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.15000	97.15000	97.15000	97.15000					0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	99.27000	99.27000	99.28000	99.28000					0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	100.45000	100.45000	100.46000	100.46000					0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	95.45000	95.45000	95.46000	95.46000					0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap	99.72000	99.72000	99.73000	99.73000					0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	590.41600	590.41600	590.97800	590.97800					0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	696.49000	696.49000	697.28100	697.28100					0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	637.97400	637.97400	639.48200	639.48200					0.00	0.00	0	805.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.15500	9.15500	9.19110	9.19110				10.85	0.00	5,676,100.00	620	9,702.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.26650	9.26650	9.30430	9.30430				11.30	0.00	2,316,625.00	250	800.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.37610	9.37610	9.41570	9.41570				12.27	0.00	0.00	0	11,562.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	9.60750	9.60750	9.64660	9.64660				12.64	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.32950	9.32950	9.30460	9.30460				12.32	0.00	4,664,750.00	500	1,440.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	9.57250	9.57250	9.54790	9.54790				12.83	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	12.51790	12.51790	12.59040	12.59040				11.35	0.00	0.00	0	1,215.00
CHF / R	On 17/09/2018	Foreign Exchange Future	12.76780	12.76780	12.84210	12.84210				12.07	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future	13.01900	13.01900	13.09860	13.09860				12.68	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	13.50780	13.50780	13.58370	13.58370				13.25	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
CNH / R	On 18/06/2018	Foreign Exchange Future			1.89500		1.89500		1.89840	1.89840		12.00	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future			1.91110		1.91110		1.91300	1.91300		12.40	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future			1.92620		1.92620		1.92810	1.92810		13.25	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future			1.95830		1.95830		1.95760	1.95760		13.63	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future			2.00070		2.00070		2.01180	2.01180		13.06	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future			2.04070		2.04070		2.05240	2.05240		13.68	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future			2.07640		2.07640		2.08810	2.08810		14.23	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.24150		2.24150		2.25210	2.25210		14.94	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
ES18	On 20/04/2018	Price Contribution			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			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future			10.12717		80.83177		10.09762	81.02542			0.00	0.00	0	9,466.00
ES33	On 02/08/2018	Bond Future			10.20518		82.32534		10.17456	82.52316			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 03/05/2018	Bond Future			10.31767		84.25869		10.27299	84.60073			0.00	0.00	0	7,957.00
ES42	On 02/08/2018	Bond Future			10.39389		85.81558		10.34771	86.16455			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 03/05/2018	GOVI			634.46300		634.46300		635.87000	635.87000			0.00	6,344,630.00	1	474.00
HK\$/R	On 18/06/2018	Foreign Exchange Future			1.52320		1.52320		1.52890	1.52890		12.51	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future			1.54400		1.54400		1.54980	1.54980		13.53	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future			1.56300		1.56300		1.56920	1.56920		13.67	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future			1.65590		1.65590		1.66160	1.66160		14.73	0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future			135.55782		135.55782		135.55646	135.55646			0.00	0.00	0	1,033.00
I2025	On 02/08/2018	Bond Future			136.69016		136.69016		136.68859	136.68859			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

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
I2029	On 03/05/2018	Bond Future	104.52578		104.52578		104.52435	104.52435			0.00	0.00	0	1,370.00
I2029	On 02/08/2018	Bond Future	106.46321		106.46321		106.46170	106.46170			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	108.86390		108.86390		108.86210	108.86210			0.00	0.00	0	6,055.00
I2033	On 02/08/2018	Bond Future	110.88179		110.88179		110.87985	110.87985			0.00	0.00	0	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	134.46170		134.46170		134.45938	134.45938			0.00	0.00	0	8,991.00
I2038	On 02/08/2018	Bond Future	135.40115		135.40115		135.39861	135.39861			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	129.37909		129.37909		129.37650	129.37650			0.00	0.00	0	10,874.00
I2046	On 02/08/2018	Bond Future	131.77725		131.77725		131.77439	131.77439			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	138.13901		138.13901		138.13627	138.13627			0.00	0.00	0	9,788.00
I2050	On 02/08/2018	Bond Future	138.96662		138.96662		138.96386	138.96386			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	263.86600		263.86600		263.87800	263.87800			0.00	0.00	0	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	0.11680		0.11680		0.11720	0.11720			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future	0.11610		0.11610		0.11620	0.11620			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future	0.11560		0.11560		0.11610	0.11610			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.11350		0.11350		0.11470	0.11470			0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future	1.53490		1.53490		1.53720	1.53720		13.27	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future	1.55850		1.55850		1.56060	1.56060		13.49	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future	1.57980		1.57980		1.58200	1.58200		13.89	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.62890		1.62890		1.62900	1.62900		13.73	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future	8.65180		8.65180		8.62650	8.62650		11.79	0.00	4,325,900.00	500	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future	8.75250		8.75250		8.72730	8.72730		12.30	0.00	2,188,125.00	250	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future	8.85170		8.85170		8.82660	8.82660		13.11	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	9.37290		9.37290		9.33820	9.33820		13.75	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
PULA / R	On 18/06/2018	Foreign Exchange Future			1.24080		1.24080		1.24610	1.24610			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.24770		1.24770		1.25510	1.25510			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.25530		1.25530		1.26290	1.26290			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.32640		1.32640		1.33320	1.33320			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.40840		1.40840		1.40870	1.40870			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.41380		1.41380		1.41410	1.41410			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.23400		1.23400		1.23760	1.23760			0.00	0.00	0	190.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.24290		1.24290		1.24650	1.24650			0.00	0.00	0	0.00
R / ¥	On 03/05/2018	Any day expiry			8.97290		8.97290	0.11081	8.92740	8.92740		14.30	0.00	0.00	0	0.00
R / ¥	On 03/05/2018	Any day expiry	8.94	Call	1,639.58870		0.16396	0.11081	1,363.41530	0.13634	1,639.589	14.34	0.54	0.00	0	100,000.00
R / ¥	On 29/06/2018	Any day expiry			8.87150		8.87150	0.11081	8.82710	8.82710		15.29	0.00	0.00	0	0.00
R / ¥	On 29/06/2018	Any day expiry	8.34	Put	1,005.35810		0.10054	0.11081	738.95010	0.07390	1,005.358	17.47	0.22	0.00	0	110,000.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.89140		8.89140	0.11081	8.84710	8.84710		14.98	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	2,423.89700		0.24239	0.11081	2,506.18890	0.25062	2,423.897	15.02	0.49	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.73210		8.73210	0.11081	8.68820	8.68820		15.92	0.00	0.00	0	283.00
R186	On 03/05/2018	Bond Future			8.01949		119.18889		7.99941	119.32430		6.24	0.00	315,850,558.50	2,650	191,717.00
R186	On 03/05/2018	Bond Future	7.85	Call	394.20000		0.39420		497.17000	0.49717	394.200	6.19	0.30	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.25	Put	334.04000		0.33404		358.26000	0.35826	334.040	6.66	0.25	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.35	Put	207.67000		0.20767		231.66000	0.23166	207.670	6.79	0.17	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.40	Put	161.68000		0.16168		184.38000	0.18438	161.680	6.85	0.14	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.50	Put	95.71000		0.09571		114.60000	0.11460	95.710	6.97	0.09	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.85	Put	12.35000		0.01235		18.31000	0.01831	12.350	7.41	0.01	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	9.30	Call	8,220.43000		8.22043		8,356.19000	8.35619	8,220.430	7.47	1.00	0.00	0	1,093.00
R186	On 03/05/2018	Bond Future	9.72	Put	0.00000		0.00000		0.01000	0.00001	0.000	7.47	0.00	0.00	0	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	0.00000		0.00000		0.01000	0.00001	0.000	7.47	0.00	0.00	0	3,200.00
R186	On 02/08/2018	Bond Future			8.04287		116.09110		8.02178	116.22988		6.69	0.00	0.00	0	291.00
R186	On 02/08/2018	Bond Future	7.50	Call	477.76000		0.47776		532.19000	0.53219	477.760	6.35	0.20	0.00	0	1,470.00
R186	On 02/08/2018	Bond Future	8.25	Call	2,621.80000		2.62180		2,745.19000	2.74519	2,621.800	7.05	0.62	0.00	0	1,470.00
R186	On 01/11/2018	Bond Future			8.06284		118.26144		8.04052	118.40470		6.62	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	2,089.29000		2.08929		2,184.89000	2.18489	2,089.290	6.67	0.47	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	3,977.67000		3.97767		4,100.55000	4.10055	3,977.670	7.10	0.66	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	530.83000		0.53083		527.94000	0.52794	530.830	7.48	0.15	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

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
R197	On 03/05/2018	Bond Future			310.25986		310.25986		310.25852	310.25852			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			249.24103		249.24103		249.23649	249.23649		3.96	0.00	0.00	0	23,110.00
R202	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future			7.38853		102.87855		7.36283	102.98208		4.01	0.00	19,546,924.50	190	72,806.00
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			8.41243		99.08506		8.39252	99.22890		8.60	0.00	0.00	0	95,577.00
R2030	On 02/08/2018	Bond Future			8.44614		96.91026		8.42544	97.05742		9.28	0.00	0.00	0	127.00
R2030	On 02/08/2018	Bond Future	8.51	Call	2,270.72000		2.27072		2,393.26000	2.39326	2,270.720	9.17	0.55	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	4,112.91000		4.11291		4,257.70000	4.25770	4,112.910	9.71	0.74	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	283.82000		0.28382		290.24000	0.29024	283.820	10.55	0.10	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			8.59723		98.05735		8.57735	98.21389		9.73	0.00	0.00	0	60,218.00
R2032	On 02/08/2018	Bond Future			8.63091		99.86924		8.61030	100.02943		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			8.74241		102.79865		8.71243	103.06302		13.54	0.00	0.00	0	70,885.00
R2035	On 03/05/2018	Bond Future	8.75	Call	1,653.15000		1.65315		1,922.08000	1.92208	1,653.150	13.78	0.51	0.00	0	1,000.00
R2035	On 03/05/2018	Bond Future	9.25	Put	271.54000		0.27154		305.89000	0.30589	271.540	13.66	0.13	0.00	0	1,000.00
R2035	On 02/08/2018	Bond Future			8.77667		104.69816		8.74571	104.96813		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			8.84421		99.13216		8.81430	99.39769		11.23	0.00	0.00	0	46,828.00
R2037	On 02/08/2018	Bond Future			8.88345		96.70785		8.85257	96.97904		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			6.60139		103.85838		6.57467	103.87455		12.96	0.00	0.00	0	21,667.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future			8.91429		103.20419		8.87429	103.58921		11.85	0.00	0.00	0	45,123.00
R2040	On 03/05/2018	Bond Future	8.50	Call	160.03000		0.16003		262.26000	0.26226	160.030	10.77	0.11	0.00	0	1,011.00
R2040	On 03/05/2018	Bond Future	9.00	Call	1,819.15000		1.81915		2,162.59000	2.16259	1,819.150	11.67	0.60	0.00	0	1,239.00
R2040	On 03/05/2018	Bond Future	10.00	Call	9,629.45000		9.62945		10,018.52000	10.01852	9,629.450	13.92	0.99	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			8.95382		100.60479		8.91259	100.99768		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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2044	On 03/05/2018	Bond Future			8.96905		100.13389		8.91895	100.62717		12.55	0.00	0.00	0	27,123.00
R2044	On 02/08/2018	Bond Future			9.00792		97.60294		8.95636	98.10602		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			8.92688		99.78348		8.87675	100.29771		13.09	0.00	0.00	0	90,977.00
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			6.77550		102.99388		6.75318	103.02915		1.05	0.00	0.00	0	23,553.00
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			7.02244		99.98837		7.00122	100.04292		2.18	0.00	0.00	0	35,684.00
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			8.77184		78.07434		8.74188	78.29761		11.53	0.00	0.00	0	87,297.00
R209	On 03/05/2018	Bond Future	9.19	Call	3,215.11000		3.21511	3,457.51000	3.45751	3,215.110	3,215.110	12.64	0.87	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.47	Put	50.06000		0.05006	62.36000	0.06236	50.060	50.060	13.28	0.04	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.75	Call	6,811.90000		6.81190	7,040.07000	7.04007	6,811.900	6,811.900	13.79	0.99	0.00	0	435.00
R209	On 03/05/2018	Bond Future	9.77	Put	9.27000		0.00927	13.73000	0.01373	9.270	9.270	13.79	0.01	0.00	0	250.00
R209	On 03/05/2018	Bond Future	10.00	Put	1.70000		0.00170	3.01000	0.00301	1.700	1.700	13.79	0.00	0.00	0	11,067.00
R209	On 03/05/2018	Bond Future	10.22	Put	0.27000		0.00027	0.59000	0.00059	0.270	0.270	13.79	0.00	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	0.00000		0.00000	0.01000	0.00001	0.000	0.000	13.79	0.00	0.00	0	435.00
R209	On 02/08/2018	Bond Future			8.80455		79.51701		8.77371	79.74490		11.98	0.00	2,385,510.30	30	816.00
R209	On 02/08/2018	Bond Future	8.46	Call	1,098.05000		1.09805	1,214.43000	1.21443	1,098.050	1,098.050	11.61	0.33	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	1,177.88000		1.17788	1,298.78000	1.29878	1,177.880	1,177.880	11.65	0.34	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	2,135.38000		2.13538	2,075.00000	2.07500	2,135.380	2,135.380	12.21	0.47	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	2,869.24000		2.86924	3,051.14000	3.05114	2,869.240	2,869.240	12.45	0.59	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	1,143.22000		1.14322	1,118.51000	1.11851	1,143.220	1,143.220	12.90	0.30	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	780.87000		0.78087	768.58000	0.76858	780.870	780.870	13.30	0.22	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	6,468.29000		6.46829	6,691.90000	6.69190	6,468.290	6,468.290	13.72	0.85	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	141.30000		0.14130	143.21000	0.14321	141.300	141.300	13.79	0.05	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	23.20000		0.02320	24.41000	0.02441	23.200	23.200	13.79	0.01	0.00	0	435.00
R209	On 01/11/2018	Bond Future			8.83668		77.85487		8.80481	78.08837		12.47	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209/R208	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future	192.51830		192.51830		192.51563	192.51563			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	156.30723		156.30723		156.30679	156.30679			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	8.49078	89.78790		8.47085	89.92974			9.23	0.00	0.00	0	44,803.00
R213	On 02/08/2018	Bond Future	8.52014	91.44693		8.49948	91.59207			9.57	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	8.89676	77.96081		8.85168	78.31799			12.50	0.00	4,365,805.36	56	45,710.00
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	9.11440	9.11440		9.14370	9.14370			11.34	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	9.24140	9.24140		9.27120	9.27120			11.90	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	9.36220	9.36220		9.39280	9.39280			12.26	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	9.94140	9.94140		9.97020	9.97020			13.01	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	2.92410	2.92410		2.95100	2.95100			11.84	0.00	877,230.00	300	8,620.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.87780	2.87780		2.90460	2.90460			12.43	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.83050	2.83050		2.85570	2.85570			12.75	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.82370	2.82370		2.85240	2.85240			13.27	0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.22850	1.22850		1.23010	1.23010				0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.20730	1.20730		1.20880	1.20880				0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.18690	1.18690		1.18890	1.18890				0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.15220	1.15220		1.15240	1.15240				0.00	0.00	0	0.00

Total for Derivatives :												913,650,742.26	49,459	5 787 812.00
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Grand Total:												913,650,742.26	49,459	5 787 812.00
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