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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/04/2018

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 16/04/2018	Any day expiry	12.01660	12.01660		12.06790	12.06790		12.11	0.00	0.00	0	192.00
\$ / R	On 17/04/2018	Any day expiry	12.01850	12.01850		12.06960	12.06960		12.30	0.00	0.00	0	1,551.00
\$ / R	On 20/04/2018	Any day expiry	12.02420	12.02420		12.07460	12.07460		12.58	0.00	0.00	0	0.00
\$ / R	On 20/04/2018	Any day expiry	12.03	Put	99.06940	0.09907	80.14690	0.08015	99.069	12.76	0.51	0.00	20,000.00
\$ / R	On 24/04/2018	Any day expiry	12.03060	12.03060		12.08120	12.08120		12.39	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry	12.03230	12.03230		12.08280	12.08280		12.43	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	2,967.70000	2.96770	2,917.27780	2.91728	2,967.700	22.02	1.00	0.00	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	0.00000	0.00000	0.26390	0.00026	0.000	18.99	0.00	0.00	2,000.00
\$ / R	On 26/04/2018	Any day expiry	12.03390	12.03390		12.08450	12.08450		12.56	0.00	0.00	0	1,846.00
\$ / R	On 30/04/2018	Any day expiry	12.04030	12.04030		12.09110	12.09110		12.43	0.00	0.00	0	396.00
\$ / R	On 30/04/2018	Any day expiry	11.70	Put	28.27640	0.02828	22.46410	0.02246	28.276	12.56	0.16	0.00	400.00
\$ / R	On 30/04/2018	Any day expiry	11.76	Put	39.22090	0.03922	31.66190	0.03166	39.221	12.53	0.20	0.00	202.00
\$ / R	On 30/04/2018	Any day expiry	11.78	Put	43.52000	0.04352	35.30860	0.03531	43.520	12.53	0.22	0.00	100.00
\$ / R	On 30/04/2018	Any day expiry	11.85	Put	61.44100	0.06144	50.66730	0.05067	61.441	12.50	0.28	0.00	288.00
\$ / R	On 30/04/2018	Any day expiry	11.87	Call	237.74110	0.23774	276.95790	0.27696	237.741	12.50	0.70	0.00	202.00
\$ / R	On 30/04/2018	Any day expiry	11.91	Call	210.99810	0.21100	248.49680	0.24850	210.998	12.48	0.65	0.00	100.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 30/04/2018	Any day expiry	11.94	Call	192.08110	0.19208	228.21040	0.22821	192.081	12.47	0.62	0.00	0	288.00
\$ / R	On 30/04/2018	Any day expiry	12.04	Put	136.12180	0.13612	116.46730	0.11647	136.122	12.44	0.49	0.00	0	240.00
\$ / R	On 30/04/2018	Any day expiry	12.10	Call	110.53100	0.11053	136.54070	0.13654	110.531	12.59	0.44	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	12.11	Call	106.67390	0.10667	132.14920	0.13215	106.674	12.62	0.43	0.00	0	240.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	1,759.94410	1.75994	1,709.29860	1.70930	1,759.944	20.08	1.00	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	0.11270	0.00011	0.10890	0.00011	0.113	31.02	0.00	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	0.15940	0.00016	0.12620	0.00013	0.159	35.27	0.00	0.00	0	500.00
\$ / R	On 02/05/2018	Any day expiry			12.04350	12.04350	12.09440	12.09440		12.55	0.00	0.00	0	0.00
\$ / R	On 02/05/2018	Any day expiry	11.50	Put	8.53000	0.00853	6.23140	0.00623	8.530	12.23	0.06	0.00	0	2,000.00
\$ / R	On 02/05/2018	Any day expiry	11.80	Call	295.32980	0.29533	336.52380	0.33652	295.330	12.40	0.76	0.00	0	2,000.00
\$ / R	On 02/05/2018	Any day expiry	12.50	Call	28.39890	0.02840	37.97770	0.03798	28.399	14.09	0.14	0.00	0	2,000.00
\$ / R	On 04/05/2018	Any day expiry			12.04680	12.04680	12.09770	12.09770		12.70	0.00	0.00	0	0.00
\$ / R	On 04/05/2018	Any day expiry	12.25	Call	81.07790	0.08108	99.85610	0.09986	81.078	13.39	0.32	0.00	0	20,000.00
\$ / R	On 07/05/2018	Any day expiry			12.05160	12.05160	12.10260	12.10260		12.49	0.00	0.00	0	46,000.00
\$ / R	On 07/05/2018	Any day expiry	12.00	Call	186.11200	0.18611	218.33150	0.21833	186.112	12.42	0.56	0.00	0	100,000.00
\$ / R	On 07/05/2018	Any day expiry	12.10	Call	139.79180	0.13979	165.65580	0.16566	139.792	12.67	0.46	0.00	0	100,000.00
\$ / R	On 09/05/2018	Any day expiry			12.05480	12.05480	12.10590	12.10590		12.63	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	706.32390	0.70632	661.40100	0.66140	706.324	14.85	0.91	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	1,805.86210	1.80586	1,754.95980	1.75496	1,805.862	18.53	1.00	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	0.17540	0.00018	0.22720	0.00023	0.175	28.94	0.00	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			12.05810	12.05810	12.10920	12.10920		12.71	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			12.06290	12.06290	12.11420	12.11420		12.58	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	715.58060	0.71558	671.02330	0.67102	715.581	14.84	0.89	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	2,437.41540	2.43742	2,386.14570	2.38615	2,437.415	20.43	1.00	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	0.36190	0.00036	0.52650	0.00053	0.362	28.99	0.00	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			12.06450	12.06450	12.11580	12.11580		12.62	0.00	0.00	0	0.00
\$ / R	On 15/05/2018	Any day expiry	10.90	Put	2.44610	0.00245	2.33100	0.00233	2.446	15.00	0.01	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	11.70	Put	51.11640	0.05112	43.46190	0.04346	51.116	12.21	0.20	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	12.20	Call	133.48820	0.13349	155.68170	0.15568	133.488	13.12	0.40	0.00	0	1,000.00
\$ / R	On 18/05/2018	Any day expiry			12.06930	12.06930	12.12070	12.12070		12.71	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry	12.00	Put	160.64100	0.16064	141.88980	0.14189	160.641	12.65	0.44	0.00	0	51,000.00
\$ / R	On 31/05/2018	Any day expiry			12.08990	12.08990	12.14190	12.14190		12.75	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,715.43230	1.71543	1,664.58470	1.66458	1,715.432	17.06	0.98	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	1.10400	0.00110	1.06030	0.00106	1.104	24.00	0.00	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	0.87330	0.00087	0.93780	0.00094	0.873	25.97	0.00	0.00	0	500.00
\$ / R	On 08/06/2018	Any day expiry			12.10270	12.10270	12.15490	12.15490		12.76	0.00	0.00	0	0.00
\$ / R	On 08/06/2018	Any day expiry	12.80	Call	66.85540	0.06686	76.55820	0.07656	66.855	14.77	0.18	0.00	0	1,746.00
\$ / R	On 18/06/2018	Foreign Exchange Future			12.11810	12.11810	12.17070	12.17070		12.78	0.00	293,997,224.10	24,261	903,473.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	9.07740	0.00908	7.62550	0.00763	9.077	12.51	0.03	0.00	0	60,750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	19.07490	0.01907	16.75490	0.01675	19.075	12.34	0.07	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.35	Call	799.88060	0.79988	849.30070	0.84930	799.881	12.21	0.90	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.45	Call	711.80420	0.71180	760.52860	0.76053	711.804	12.13	0.87	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	50.92790	0.05093	46.65560	0.04666	50.928	12.08	0.15	18,694,453.19	10,150	30,216.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.60	Put	71.18000	0.07118	64.10680	0.06411	71.180	12.20	0.20	0.00	0	8,000.00

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	11.70	Call	514.73320	0.51473	557.91790	0.55792	514.733	12.32	0.75	0.00	0	60.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	111.46040	0.11146	100.74310	0.10074	111.460	12.37	0.27	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.77	Put	117.79880	0.11780	106.53800	0.10654	117.799	12.40	0.28	0.00	0	76,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.80	Put	127.75090	0.12775	115.65020	0.11565	127.751	12.43	0.30	0.00	0	1,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.90	Put	164.85450	0.16485	149.78250	0.14978	164.855	12.55	0.36	0.00	0	9,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Call	326.20240	0.32620	360.54850	0.36055	326.202	12.66	0.58	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	208.10240	0.20810	189.84850	0.18985	208.102	12.66	0.42	38,107,847.70	7,500	35,050.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.06	Put	237.00970	0.23701	0.00000	0.00000	237.010	12.73	0.45	829,345.09	150	150.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	268.78540	0.26879	245.88040	0.24588	268.785	12.84	0.49	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.13	Call	262.61470	0.26261	291.63980	0.29164	262.615	12.86	0.50	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	280.30520	0.28031	256.05870	0.25606	280.305	12.89	0.50	0.00	0	155,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Call	258.40520	0.25841	286.75870	0.28676	258.405	12.89	0.50	97,095,592.96	16,000	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	286.15460	0.28615	261.23690	0.26124	286.155	12.92	0.51	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	347.77520	0.34778	319.65570	0.31966	347.775	13.20	0.56	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	380.61480	0.38061	350.95960	0.35096	380.615	13.34	0.59	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	450.00740	0.45001	417.44880	0.41745	450.007	13.61	0.64	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.45	Call	154.52290	0.15452	0.00000	0.00000	154.523	13.75	0.34	611,892.52	150	150.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	141.99130	0.14199	159.37050	0.15937	141.991	13.89	0.31	57,028,371.75	15,000	10,050.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	523.89130	0.52389	488.67050	0.48867	523.891	13.89	0.69	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	724.53240	0.72453	683.98300	0.68398	724.532	14.57	0.78	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	906.12380	0.90612	862.21190	0.86221	906.124	15.11	0.84	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	59.90550	0.05991	68.05660	0.06806	59.906	15.21	0.15	0.00	0	15,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	941.80550	0.94181	897.35660	0.89736	941.806	15.21	0.85	0.00	0	21,728.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	986.82250	0.98682	941.74530	0.94175	986.823	15.33	0.86	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	1,096.53340	1.09653	1,050.12740	1.05013	1,096.533	15.64	0.88	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	1,124.29000	1.12429	1,077.58770	1.07759	1,124.290	15.71	0.89	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	1,217.62590	1.21763	1,170.03200	1.17003	1,217.626	15.97	0.91	0.00	0	25,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	32.22340	0.03222	37.42900	0.03743	32.223	16.02	0.09	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,367.50950	1.36751	1,319.17780	1.31918	1,367.510	16.14	0.93	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,386.45410	1.38645	1,337.96740	1.33797	1,386.454	16.16	0.93	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,405.43920	1.40544	1,356.80240	1.35680	1,405.439	16.18	0.93	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,539.37110	1.53937	1,489.81510	1.48982	1,539.371	16.33	0.95	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,645.68260	1.64568	1,595.54270	1.59554	1,645.683	16.45	0.96	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,694.26480	1.69426	1,643.89490	1.64389	1,694.265	16.51	0.96	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,703.99860	1.70400	1,653.58490	1.65358	1,703.999	16.52	0.96	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,723.48270	1.72348	1,672.98430	1.67298	1,723.483	16.54	0.97	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,733.23310	1.73323	1,682.69290	1.68269	1,733.233	16.55	0.97	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,791.83940	1.79184	1,741.06670	1.74107	1,791.839	16.61	0.97	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Call	7.97760	0.00798	9.47090	0.00947	7.978	16.72	0.02	0.00	0	30,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,889.87760	1.88988	1,838.77090	1.83877	1,889.878	16.72	0.98	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	1,988.29510	1.98830	1,936.91170	1.93691	1,988.295	16.83	0.98	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	2,136.48110	2.13648	2,084.77170	2.08477	2,136.481	16.99	0.99	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	2.58800	0.00259	2.93870	0.00294	2.588	17.41	0.01	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	2.42040	0.00242	2.41130	0.00241	2.420	18.29	0.01	0.00	0	50.00

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\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	2.34570	0.00235	2.33000	0.00233	2.346	18.78	0.01	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	2.18150	0.00218	2.15020	0.00215	2.182	20.24	0.01	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	2.16930	0.00217	2.13650	0.00214	2.169	20.38	0.01	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	2.13950	0.00214	2.10350	0.00210	2.139	20.77	0.01	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	2.11400	0.00211	2.07480	0.00207	2.114	21.16	0.01	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	2.08050	0.00208	2.03660	0.00204	2.081	21.80	0.01	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	2.06620	0.00207	2.01990	0.00202	2.066	22.14	0.01	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	2.06080	0.00206	2.01350	0.00201	2.061	22.28	0.01	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	1.88100	0.00188	1.97550	0.00198	1.881	23.36	0.01	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	0.89030	0.00089	0.95180	0.00095	0.890	23.36	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	0.56320	0.00056	0.60140	0.00060	0.563	23.36	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	0.52870	0.00053	0.56450	0.00056	0.529	23.36	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.44630	0.00045	0.47630	0.00048	0.446	23.36	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.41870	0.00042	0.44680	0.00045	0.419	23.36	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.31690	0.00032	0.33790	0.00034	0.317	23.36	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.17590	0.00018	0.18720	0.00019	0.176	23.36	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.14740	0.00015	0.15680	0.00016	0.147	23.36	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.09220	0.00009	0.09780	0.00010	0.092	23.36	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.06270	0.00006	0.06640	0.00007	0.063	23.36	0.00	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			12.13460	12.13460	12.18750	12.18750		13.05	0.00	0.00	0	1,790.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,684.58810	1.68459	1,636.20430	1.63620	1,684.588	16.49	0.95	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	2.68730	0.00269	2.22300	0.00222	2.687	21.62	0.01	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	1.48420	0.00148	1.14350	0.00114	1.484	22.41	0.00	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.13900	12.13900	12.19210	12.19210		13.01	0.00	0.00	0	100.00
\$ / R	On 06/07/2018	Any day expiry			12.14500	12.14500	12.19830	12.19830		13.07	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	268.01310	0.26801	246.24220	0.24624	268.013	12.97	0.45	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	36.11460	0.03611	40.95890	0.04096	36.115	16.44	0.08	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	29.22220	0.02922	33.43750	0.03344	29.222	16.63	0.07	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.16620	12.16620	12.21990	12.21990		13.18	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.17230	12.17230	12.22610	12.22610		13.18	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	2,295.83760	2.29584	2,244.00460	2.24400	2,295.838	17.87	0.96	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	1.93620	0.00194	2.30570	0.00231	1.936	19.25	0.01	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.17390	12.17390	12.22770	12.22770		13.20	0.00	0.00	0	70.00
\$ / R	On 27/07/2018	Any day expiry			12.17690	12.17690	12.23080	12.23080		13.34	0.00	0.00	0	1,345.00
\$ / R	On 31/07/2018	Any day expiry			12.18310	12.18310	12.23700	12.23700		13.33	0.00	0.00	0	1,303.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,665.65240	1.66565	1,616.53880	1.61654	1,665.652	16.73	0.90	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	2.87190	0.00287	3.17080	0.00317	2.872	18.92	0.01	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	1.12560	0.00113	1.28640	0.00129	1.126	18.94	0.00	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.19380	12.19380	12.24780	12.24780		13.37	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	445.64330	0.44564	415.33220	0.41533	445.643	13.64	0.54	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,717.86200	1.71786	1,668.53490	1.66853	1,717.862	16.79	0.90	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	1.67600	0.00168	1.92020	0.00192	1.676	18.56	0.00	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.20300	12.20300	12.25710	12.25710		13.38	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.23050	12.23050	12.28510	12.28510		13.56	0.00	0.00	0	1,666.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,649.83900	1.64984	1,600.97850	1.60098	1,649.839	16.57	0.87	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	3.55450	0.00355	3.81900	0.00382	3.554	17.74	0.01	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	1.44260	0.00144	1.55010	0.00155	1.443	17.74	0.00	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			12.25650	12.25650	12.31140	12.31140		13.57	0.00	42,897,750.00	3,500	52,945.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	122.60170	0.12260	111.43100	0.11143	122.602	12.66	0.20	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	127.57090	0.12757	116.07080	0.11607	127.571	12.67	0.21	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	154.53840	0.15454	141.31890	0.14132	154.538	12.74	0.24	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	203.59870	0.20360	186.66710	0.18667	203.599	12.91	0.30	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	241.81410	0.24181	222.72630	0.22273	241.814	13.04	0.33	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	306.64940	0.30665	284.27040	0.28427	306.649	13.24	0.39	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	463.67240	0.46367	433.78790	0.43379	463.672	13.66	0.50	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	346.36050	0.34636	367.39610	0.36740	346.361	14.05	0.43	0.00	0	1,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	664.75590	0.66476	628.88890	0.62889	664.756	14.27	0.60	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	692.87880	0.69288	656.31710	0.65632	692.879	14.35	0.61	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	266.39600	0.26640	282.76220	0.28276	266.396	14.58	0.35	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	258.73900	0.25874	274.63760	0.27464	258.739	14.64	0.34	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	839.97440	0.83997	800.21910	0.80022	839.974	14.73	0.67	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	1,161.12920	1.16113	1,116.50570	1.11651	1,161.129	15.51	0.76	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	159.84710	0.15985	169.62920	0.16963	159.847	15.61	0.23	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	132.43550	0.13244	140.45830	0.14046	132.435	15.99	0.19	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	113.89040	0.11389	121.23460	0.12123	113.890	16.22	0.17	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	9.23710	0.00924	10.70770	0.01071	9.237	18.53	0.02	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	8.36610	0.00837	9.80100	0.00980	8.366	18.53	0.02	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	7.25430	0.00725	8.52670	0.00853	7.254	18.53	0.01	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	5.84360	0.00584	6.90300	0.00690	5.844	18.53	0.01	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.27340	12.27340	12.32850	12.32850		13.61	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,637.22420	1.63722	1,588.92800	1.58893	1,637.224	16.40	0.84	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	10.41950	0.01042	10.85080	0.01085	10.420	19.14	0.02	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	5.04900	0.00505	5.24330	0.00524	5.049	19.14	0.01	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.31470	12.31470	12.37020	12.37020		13.73	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.32080	12.32080	12.37640	12.37640		13.72	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.32380	12.32380	12.37940	12.37940		13.74	0.00	0.00	0	430.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,626.12800	1.62613	1,578.80650	1.57881	1,626.128	16.29	0.81	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	17.50980	0.01751	18.38980	0.01839	17.510	19.44	0.03	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	9.49680	0.00950	9.97370	0.00997	9.497	19.44	0.02	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.33140	12.33140	12.38710	12.38710		13.81	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	296.03070	0.29603	275.30430	0.27530	296.031	13.20	0.34	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,677.00730	1.67701	1,629.21370	1.62921	1,677.007	16.35	0.81	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	13.07880	0.01308	13.95740	0.01396	13.079	19.41	0.02	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.34370	12.34370	12.39940	12.39940		13.82	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			12.34820	12.34820	12.40400	12.40400		13.84	0.00	0.00	0	0.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	50.25220	0.05025	46.86590	0.04687	50.252	12.84	0.09	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	216.23480	0.21623	200.86110	0.20086	216.235	12.98	0.27	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	266.51840	0.26652	279.73760	0.27974	266.518	15.33	0.30	0.00	0	51,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R			On 30/11/2018	Any day expiry										
					12.36960	12.36960	12.42560	12.42560		13.85	0.00	0.00	0	0.00
\$ / R	13.80	Put	On 30/11/2018	Any day expiry	1,618.26970	1.61827	1,571.93620	1.57194	1,618.270	16.22	0.78	0.00	0	1,000.00
\$ / R	16.70	Call	On 30/11/2018	Any day expiry	22.71520	0.02272	24.31530	0.02432	22.715	19.45	0.03	0.00	0	500.00
\$ / R	17.31	Call	On 30/11/2018	Any day expiry	12.34910	0.01235	13.26950	0.01327	12.349	19.45	0.02	0.00	0	500.00
\$ / R			On 11/12/2018	Any day expiry	12.38640	12.38640	12.44250	12.44250		13.93	0.00	0.00	0	0.00
\$ / R	13.65	Put	On 11/12/2018	Any day expiry	1,489.61610	1.48962	1,443.80590	1.44381	1,489.616	16.01	0.75	0.00	0	20,000.00
\$ / R	15.69	Call	On 11/12/2018	Any day expiry	56.35630	0.05636	58.81750	0.05882	56.356	18.72	0.07	0.00	0	20,000.00
\$ / R			On 14/12/2018	Foreign Exchange Future	12.39100	12.39100	12.44710	12.44710		13.94	0.00	185,865.00	15	21,656.00
\$ / R	11.64	Put	On 14/12/2018	Foreign Exchange Future	222.31140	0.22231	207.52460	0.20752	222.311	13.01	0.26	0.00	0	2,764.00
\$ / R	12.50	Call	On 14/12/2018	Foreign Exchange Future	522.67830	0.52268	547.17060	0.54717	522.678	14.10	0.49	0.00	0	150.00
\$ / R	13.00	Call	On 14/12/2018	Foreign Exchange Future	362.88150	0.36288	380.01900	0.38002	362.882	14.90	0.37	0.00	0	6,000.00
\$ / R	13.20	Call	On 14/12/2018	Foreign Exchange Future	314.76610	0.31477	329.36520	0.32937	314.766	15.24	0.33	0.00	0	7,000.00
\$ / R	13.80	Call	On 14/12/2018	Foreign Exchange Future	206.02430	0.20602	216.04050	0.21604	206.024	16.19	0.23	0.00	0	2,764.00
\$ / R	14.89	Call	On 14/12/2018	Foreign Exchange Future	93.72290	0.09372	98.07820	0.09808	93.723	17.51	0.11	0.00	0	1,000.00
\$ / R	15.95	Call	On 14/12/2018	Foreign Exchange Future	50.81680	0.05082	52.93370	0.05293	50.817	19.13	0.06	0.00	0	2,000.00
\$ / R			On 31/12/2018	Any day expiry	12.41690	12.41690	12.47320	12.47320		13.91	0.00	0.00	0	0.00
\$ / R	13.80	Put	On 31/12/2018	Any day expiry	1,609.87600	1.60988	1,564.84640	1.56485	1,609.876	16.12	0.76	0.00	0	1,000.00
\$ / R	16.93	Call	On 31/12/2018	Any day expiry	26.59300	0.02659	29.17960	0.02918	26.593	19.25	0.04	0.00	0	500.00
\$ / R	17.58	Call	On 31/12/2018	Any day expiry	14.60010	0.01460	16.15670	0.01616	14.600	19.25	0.02	0.00	0	500.00
\$ / R			On 13/02/2019	Any day expiry	12.48340	12.48340	12.53960	12.53960		14.08	0.00	0.00	0	70.00
\$ / R			On 18/03/2019	Foreign Exchange Future	12.53300	12.53300	12.58900	12.58900		14.13	0.00	0.00	0	2,515.00
\$ / R	10.33	Put	On 18/03/2019	Foreign Exchange Future	27.65130	0.02765	22.22290	0.02222	27.651	12.14	0.04	0.00	0	1,000.00
\$ / R	11.74	Put	On 18/03/2019	Foreign Exchange Future	300.23760	0.30024	285.16290	0.28516	300.238	13.21	0.28	0.00	0	1,000.00
\$ / R	12.06	Put	On 18/03/2019	Foreign Exchange Future	431.09170	0.43109	409.77030	0.40977	431.092	13.51	0.36	0.00	0	4,145.00
\$ / R	13.45	Call	On 18/03/2019	Foreign Exchange Future	397.99030	0.39799	413.53290	0.41353	397.990	15.42	0.34	0.00	0	4,145.00
\$ / R	14.48	Call	On 18/03/2019	Foreign Exchange Future	219.50270	0.21950	228.49130	0.22849	219.503	16.68	0.21	0.00	0	1,000.00
\$ / R			On 27/03/2019	Any day expiry	12.54650	12.54650	12.60240	12.60240		14.14	0.00	0.00	0	4,414.00
\$ / R			On 14/06/2019	Foreign Exchange Future	12.66830	12.66830	12.72310	12.72310		14.39	0.00	0.00	0	3,087.00
\$ / R			On 13/12/2019	Foreign Exchange Future	12.95130	12.95130	13.00240	13.00240		14.85	0.00	0.00	0	0.00
\$ / R	20.00	Call	On 13/12/2019	Foreign Exchange Future	65.76620	0.06577	67.38390	0.06738	65.766	19.28	0.05	0.00	0	2,000.00
\$ / R			On 12/06/2020	Foreign Exchange Future	13.25080	13.25080	13.30260	13.30260		15.26	0.00	0.00	0	0.00
\$ / R			On 28/07/2020	Any day expiry	13.33530	13.33530	13.38940	13.38940		15.43	0.00	0.00	0	84,000.00
\$ / R			On 14/09/2020	Foreign Exchange Future	13.42340	13.42340	13.48010	13.48010		15.54	0.00	0.00	0	0.00
\$ / R MAXI			On 18/06/2018	Foreign Exchange Future	12.11810	12.11810	12.17070	12.17070		12.78	0.00	0.00	0	395.00
\$ / R MAXI			On 17/09/2018	Foreign Exchange Future	12.25650	12.25650	12.31140	12.31140		13.57	0.00	0.00	0	50.00
\$ / R MAXI			On 14/12/2018	Foreign Exchange Future	12.39100	12.39100	12.44710	12.44710		13.94	0.00	0.00	0	28.00
\$ / R MAXI			On 14/06/2019	Foreign Exchange Future	12.66830	12.66830	12.72310	12.72310		14.39	0.00	0.00	0	0.00
£ / R			On 30/04/2018	Any day expiry	17.12550	17.12550	17.14810	17.14810		13.29	0.00	0.00	0	9.00
£ / R			On 15/05/2018	Any day expiry	17.17070	17.17070	17.19360	17.19360		13.40	0.00	0.00	0	11.00
£ / R			On 18/06/2018	Foreign Exchange Future	17.26980	17.26980	17.29450	17.29450		13.71	0.00	75,883,501.20	4,394	187,577.00
£ / R	17.50	Put	On 18/06/2018	Foreign Exchange Future	546.85320	0.54685	535.18270	0.53518	546.853	14.09	0.57	0.00	0	500.00
£ / R	20.40	Call	On 18/06/2018	Foreign Exchange Future	8.07160	0.00807	8.65890	0.00866	8.072	17.92	0.02	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 17/09/2018	Foreign Exchange Future		17.53650	17.53650		17.56370	17.56370		14.39	0.00	0.00	0	18,494.00
£ / R	On 14/12/2018	Foreign Exchange Future		17.79790	17.79790		17.82610	17.82610		14.72	0.00	24,080,558.70	1,353	5,393.00
£ / R	On 18/03/2019	Foreign Exchange Future		18.08140	18.08140		18.10760	18.10760		14.91	0.00	0.00	0	3,129.00
£ / R	On 14/06/2019	Foreign Exchange Future		18.34970	18.34970		18.37440	18.37440		14.86	0.00	0.00	0	5,465.00
¥ / R	On 03/05/2018	Any day expiry		0.11298	0.11298		0.11302	0.11302		18.83	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future		0.11400	0.11400		0.11406	0.11406		16.54	0.00	0.00	0	8,296.00
¥ / R	On 29/06/2018	Any day expiry		0.11426	0.11426		0.11431	0.11431		16.14	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future		0.11607	0.11607		0.11614	0.11614		13.89	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future		0.11813	0.11813		0.11821	0.11821		12.93	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.12266	0.12266		0.12273	0.12273		12.41	0.00	0.00	0	0.00
€ / R	On 11/04/2018	Any day expiry		14.92410	14.92410		14.89650	14.89650		11.35	0.00	0.00	0	0.00
€ / R	On 30/04/2018	Any day expiry		14.93090	14.93090		14.94820	14.94820		11.33	0.00	0.00	0	16.00
€ / R	On 23/05/2018	Any day expiry		15.00220	15.00220		15.02000	15.02000		11.74	0.00	0.00	0	41.00
€ / R	On 18/06/2018	Foreign Exchange Future		15.08180	15.08180		15.10070	15.10070		11.89	0.00	4,615,030.80	306	122,081.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	7.62430	0.00762	7.07840	0.00708	7.624	13.10	0.02	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	13.48770	0.01349	12.63360	0.01263	13.488	12.45	0.04	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	23.02790	0.02303	21.75650	0.02176	23.028	11.99	0.07	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	44.42440	0.04442	42.35810	0.04236	44.424	11.39	0.12	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.30	Call	831.59370	0.83159	848.24680	0.84825	831.594	11.29	0.87	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.40	Call	746.63360	0.74663	762.76660	0.76277	746.634	11.23	0.84	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	348.12840	0.34813	359.01620	0.35902	348.128	11.80	0.55	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	409.97150	0.40997	399.64590	0.39965	409.972	12.21	0.57	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.63	Call	137.33570	0.13734	143.07400	0.14307	137.336	13.02	0.27	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.00	Call	77.14330	0.07714	81.03770	0.08104	77.143	13.73	0.17	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,395.61920	1.39562	1,379.27860	1.37928	1,395.619	14.45	0.91	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	2.99590	0.00300	2.98110	0.00298	2.996	19.62	0.01	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	0.71930	0.00072	0.70140	0.00070	0.719	23.97	0.00	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future		15.36470	15.36470		15.38570	15.38570		12.55	0.00	7,682,350.00	500	57,137.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	24.68800	0.02469	24.15250	0.02415	24.688	12.02	0.05	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	95.58540	0.09559	89.84390	0.08984	95.585	11.53	0.15	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	822.95040	0.82295	807.31730	0.80732	822.950	13.30	0.62	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	155.60210	0.15560	158.62770	0.15863	155.602	14.64	0.20	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	18.39210	0.01839	17.37320	0.01737	18.392	18.39	0.03	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future		15.64650	15.64650		15.66820	15.66820		12.96	0.00	78,232.50	5	4,549.00
€ / R	On 18/03/2019	Foreign Exchange Future		15.96040	15.96040		15.98140	15.98140		13.18	0.00	0.00	0	2,625.00
€ / R	On 14/06/2019	Foreign Exchange Future		16.21540	16.21540		16.23300	16.23300		13.53	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap		93.21000	93.21000		93.33000	93.33000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		90.13000	90.13000		90.25000	90.25000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		88.80000	88.80000		88.92000	88.92000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		90.91000	90.91000		91.03000	91.03000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		94.68000	94.68000		94.78000	94.78000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
10Y STND	On 15/03/2027	Interest Rate Swap	93.18000	93.18000	93.29000	93.29000					0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap	95.21000	95.21000	95.32000	95.32000					0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap	98.91000	98.91000	99.04000	99.04000					0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap	99.21000	99.21000	99.35000	99.35000					0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap	94.35000	94.35000	94.51000	94.51000					0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap	99.81000	99.81000	99.98000	99.98000					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	100.45000	100.45000	100.45000	100.45000					0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap	99.42000	99.42000	99.42000	99.42000					0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap	100.04000	100.04000	100.04000	100.04000					0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.59000	98.59000	98.59000	98.59000					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	98.83000	98.83000	98.83000	98.83000					0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.17000	99.17000	99.17000	99.17000					0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.49000	99.49000	99.49000	99.49000					0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.83000	99.83000	99.82000	99.82000					0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap	100.70000	100.70000	100.70000	100.70000					0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap	98.38000	98.38000	98.38000	98.38000					0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap	100.18000	100.18000	100.18000	100.18000					0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	95.63000	95.63000	95.64000	95.64000					0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	94.78000	94.78000	94.80000	94.80000					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	93.90000	93.90000	93.92000	93.92000					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	94.00000	94.00000	94.02000	94.02000					0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.13000	96.13000	96.15000	96.15000					0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.20000	96.20000	96.23000	96.23000					0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.32000	97.32000	97.36000	97.36000					0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	99.46000	99.46000	99.52000	99.52000					0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	100.65000	100.65000	100.72000	100.72000					0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	95.67000	95.67000	95.76000	95.76000					0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap	99.95000	99.95000	100.04000	100.04000					0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	587.26000	587.26000	587.44300	587.44300					0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	692.82000	692.82000	692.96500	692.96500					0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	633.97000	633.97000	633.79800	633.79800					0.00	82,416,100.00	13	805.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.41550	9.41550	9.44230	9.44230				11.01	0.00	130,687,140.00	13,880	12,044.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.52910	9.52910	9.55770	9.55770				11.58	0.00	0.00	0	750.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.64140	9.64140	9.67070	9.67070				12.22	0.00	0.00	0	11,312.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AU\$ / R	On 14/06/2019	Foreign Exchange Future		9.87530	9.87530		9.90350	9.90350		12.61	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future		9.65910	9.65910		9.65340	9.65340		12.40	0.00	0.00	0	1,330.00
CAD/ R	On 14/12/2018	Foreign Exchange Future		9.91020	9.91020		9.90540	9.90540		12.94	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future		12.73490	12.73490		12.79790	12.79790		11.43	0.00	0.00	0	1,215.00
CHF / R	On 17/09/2018	Foreign Exchange Future		12.98660	12.98660		13.05310	13.05310		12.10	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future		13.23860	13.23860		13.30620	13.30620		12.74	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future		13.73940	13.73940		13.80630	13.80630		13.34	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future		1.92880	1.92880		1.93360	1.93360		12.13	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future		1.94500	1.94500		1.94990	1.94990		12.51	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future		1.96070	1.96070		1.96570	1.96570		12.95	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		1.99260	1.99260		1.99690	1.99690		13.62	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future		2.02580	2.02580		2.02840	2.02840		13.08	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future		2.06440	2.06440		2.06730	2.06730		13.25	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future		2.10280	2.10280		2.10670	2.10670		13.82	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.25420	2.25420		2.25580	2.25580		14.56	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		10.20097	80.35110		10.21211	80.27892			0.00	0.00	0	9,466.00
ES33	On 02/08/2018	Bond Future		10.28899	81.78753		10.29299	81.76200			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		10.37537	83.82043		10.38718	83.73120			0.00	0.00	0	7,957.00
ES42	On 02/08/2018	Bond Future		10.46018	85.31888		10.46566	85.27805			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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
GOVI	On 03/05/2018	GOVI	630.61400		630.61400		630.52400	630.52400			0.00	6,306,140.00	1	475.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.54750		1.54750		1.55430	1.55430		12.96	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.56900		1.56900		1.57620	1.57620		13.26	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.58880		1.58880		1.59600	1.59600		13.96	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.68270		1.68270		1.68900	1.68900		14.92	0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	135.73498		135.73498		135.31481	135.31481			0.00	0.00	0	1,033.00
I2025	On 02/08/2018	Bond Future	136.82334		136.82334		136.44193	136.44193			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future	103.21138		103.21138		103.21399	103.21399			0.00	0.00	0	1,370.00
I2029	On 02/08/2018	Bond Future	105.08852		105.08852		105.12661	105.12661			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	108.45936		108.45936		108.46225	108.46225			0.00	0.00	0	6,055.00
I2033	On 02/08/2018	Bond Future	110.43207		110.43207		110.47215	110.47215			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	133.63111		133.63111		133.63446	133.63446			0.00	0.00	0	8,991.00
I2038	On 02/08/2018	Bond Future	134.50855		134.50855		134.55775	134.55775			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	125.82620		125.82620		126.07851	126.07851			0.00	0.00	0	10,874.00
I2046	On 02/08/2018	Bond Future	128.11480		128.11480		128.41483	128.41483			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 03/05/2018	Bond Future	133.66292		133.66292		133.95781	133.95781			0.00	0.00	0	9,788.00
I2050	On 02/08/2018	Bond Future	134.36150		134.36150		134.70729	134.70729			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future	261.45200		261.45200		261.65300	261.65300			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	0.11840		0.11840		0.11920	0.11920			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future	0.11780		0.11780		0.11880	0.11880			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future	0.11710		0.11710		0.11820	0.11820			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.11680		0.11680		0.11460	0.11460			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
NOK/R	On 18/06/2018	Foreign Exchange Future			1.56620		1.56620		1.56180	1.56180		12.85	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.58970		1.58970		1.58560	1.58560		13.70	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future			1.61290		1.61290		1.60850	1.60850		13.59	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.65920		1.65920		1.65460	1.65460		13.42	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			8.93510		8.93510		8.96240	8.96240		11.93	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			9.03770		9.03770		9.06650	9.06650		12.47	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			9.13870		9.13870		9.16820	9.16820		13.05	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.66780		9.66780		9.68840	9.68840		13.66	0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.25370		1.25370		1.25970	1.25970			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.26010		1.26010		1.26770	1.26770			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.26700		1.26700		1.27560	1.27560			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.33550		1.33550		1.34380	1.34380			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.42510		1.42510		1.42100	1.42100			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.43080		1.43080		1.42660	1.42660			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.24460		1.24460		1.24070	1.24070			0.00	0.00	0	190.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.25360		1.25360		1.24970	1.24970			0.00	0.00	0	0.00
R / ¥	On 03/05/2018	Any day expiry			8.85140		8.85140	0.11254	8.84800	8.84800		14.52	0.00	0.00	0	0.00
R / ¥	On 03/05/2018	Any day expiry	8.94	Call	854.63000		0.08546	0.11254	838.15420	0.08382	854.630	14.32	0.40	0.00	0	100,000.00
R / ¥	On 29/06/2018	Any day expiry			8.75220		8.75220	0.11254	8.74780	8.74780		15.11	0.00	0.00	0	0.00
R / ¥	On 29/06/2018	Any day expiry	8.34	Put	1,109.08140		0.11091	0.11254	1,122.70660	0.11227	1,109.081	16.91	0.26	0.00	0	110,000.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.77190		8.77190	0.11254	8.76750	8.76750		14.94	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	2,847.24830		0.28472	0.11254	2,847.22810	0.28472	2,847.248	14.51	0.57	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.61560		8.61560	0.11254	8.61040	8.61040		16.00	0.00	0.00	0	283.00
R186	On 03/05/2018	Bond Future			8.10479		118.61600		8.10354	118.62437		6.23	0.00	295,591,072.00	2,492	188,936.00
R186	On 03/05/2018	Bond Future	7.85	Call	151.23000		0.15123		165.82000	0.16582	151.230	5.98	0.16	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.25	Put	357.58000		0.35758		376.75000	0.37675	357.580	6.42	0.30	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.35	Put	205.17000		0.20517		220.66000	0.22066	205.170	6.55	0.19	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.40	Put	152.16000		0.15216		165.68000	0.16568	152.160	6.61	0.15	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.50	Put	80.48000		0.08048		90.08000	0.09008	80.480	6.74	0.09	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.85	Put	6.13000		0.00613		7.67000	0.00767	6.130	7.18	0.01	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	9.30	Call	7,647.34000		7.64734		7,655.73000	7.65573	7,647.340	7.49	1.00	0.00	0	1,093.00
R186	On 03/05/2018	Bond Future	9.72	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.49	0.00	0.00	0	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.49	0.00	0.00	0	3,200.00
R186	On 02/08/2018	Bond Future			8.14258		115.43792		8.13067	115.51569		6.94	0.00	2,539,634.24	22	313.00
R186	On 02/08/2018	Bond Future	7.50	Call	332.05000		0.33205		351.73000	0.35173	332.050	6.40	0.16	0.00	0	1,470.00
R186	On 02/08/2018	Bond Future	8.25	Call	2,183.16000		2.18316		2,241.62000	2.24162	2,183.160	7.10	0.57	0.00	0	1,470.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 01/11/2018	Bond Future			8.17790		117.52664		8.15468	117.67443		7.00	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	1,772.75000		1.77275	1,836.92000	1.83692	1,772.750		6.83	0.42	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	3,501.41000		3.50141	3,595.76000	3.59576	3,501.410		7.23	0.62	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	695.83000		0.69583	663.13000	0.66313	695.830		7.83	0.18	0.00	0	5,000.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R197	On 03/05/2018	Bond Future			309.35115		309.35115	309.36989	309.36989				0.00	0.00	0	2,388.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R202	On 03/05/2018	Bond Future			248.96856		248.96856	248.97460	248.97460			3.97	0.00	0.00	0	23,110.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future			7.52942		102.31324	7.52120	102.34612			4.01	0.00	0.00	0	72,260.00
R2023	On 03/05/2018	Bond Future	9.19	Put	0.00000		0.00000	0.00000	0.00000	0.000		4.71	0.00	0.00	0	2,500.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2030	On 03/05/2018	Bond Future			8.50114		98.44763	8.49560	98.48727			8.60	0.00	8,860,286.70	90	95,864.00
R2030	On 02/08/2018	Bond Future			8.54636		96.20202	8.53229	96.30103			9.28	0.00	0.00	0	127.00
R2030	On 02/08/2018	Bond Future	8.51	Call	1,835.61000		1.83561	1,893.12000	1.89312	1,835.610		9.17	0.49	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	3,543.52000		3.54352	3,620.84000	3.62084	3,543.520		9.71	0.70	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	323.14000		0.32314	316.71000	0.31671	323.140		10.55	0.11	0.00	0	7,850.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2032	On 03/05/2018	Bond Future			8.67569		97.44297	8.67532	97.44585			9.73	0.00	2,338,631.28	24	60,184.00
R2032	On 02/08/2018	Bond Future			8.71949		99.18492	8.71154	99.24606			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			8.83578		101.98176	8.84058	101.94003			13.54	0.00	0.00	0	78,610.00
R2035	On 03/05/2018	Bond Future	8.75	Call	1,038.62000		1.03862	1,051.41000	1.05141	1,038.620		13.78	0.42	0.00	0	1,000.00
R2035	On 03/05/2018	Bond Future	9.25	Put	257.29000		0.25729	281.28000	0.28128	257.290		13.66	0.14	0.00	0	1,000.00
R2035	On 02/08/2018	Bond Future			8.87998		103.80492	8.87784	103.82330			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			8.92688		98.40394	8.93693	98.31598			11.23	0.00	0.00	0	46,822.00
R2037	On 02/08/2018	Bond Future			8.97538		95.90725	8.97897	95.87619			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			6.77633		103.75264	6.74664	103.77057			12.79	0.00	0.00	0	21,647.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future			8.98679		102.51223		8.99690	102.41633		11.85	0.00	0.00	0	45,891.00
R2040	On 03/05/2018	Bond Future	8.50	Call	47.23000		0.04723		48.68000	0.04868	47.230	10.77	0.04	0.00	0	1,011.00
R2040	On 03/05/2018	Bond Future	9.00	Call	1,234.66000		1.23466		1,211.46000	1.21146	1,234.660	11.67	0.52	0.00	0	1,239.00
R2040	On 03/05/2018	Bond Future	10.00	Call	8,932.33000		8.93233		8,837.79000	8.83779	8,932.330	13.92	1.00	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			9.03496		99.83861		9.03887	99.80193		12.84	0.00	0.00	0	420.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future			9.03650		99.47623		9.04665	99.37790		12.55	0.00	0.00	0	28,181.00
R2044	On 02/08/2018	Bond Future			9.08346		96.87357		9.08773	96.83261		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			8.99996		99.04205		9.00995	98.94144		13.09	0.00	0.00	0	90,928.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future			6.93886		102.73624		6.92325	102.76082		1.01	0.00	0.00	0	23,504.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 03/05/2018	Bond Future			7.16965		99.61090		7.15879	99.63869		2.13	0.00	0.00	0	36,094.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future			8.86014		77.42172		8.87005	77.34898		11.43	0.00	23,071,672.56	298	87,594.00
R209	On 03/05/2018	Bond Future	9.19	Call	2,541.01000		2.54101	2,498.46000	2.49846	2,541.010	31.690	12.10	0.86	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.47	Put	31.69000		0.03169	41.00000	0.04100	31.690	31.690	12.75	0.03	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.75	Call	6,153.29000		6.15329	6,082.62000	6.08262	6,153.290	4.020	13.39	0.99	0.00	0	435.00
R209	On 03/05/2018	Bond Future	9.77	Put	4.02000		0.00402	5.86000	0.00586	4.020	4.020	13.44	0.00	0.00	0	250.00
R209	On 03/05/2018	Bond Future	10.00	Put	0.61000		0.00061	0.81000	0.00081	0.610	0.610	13.74	0.00	0.00	0	11,067.00
R209	On 03/05/2018	Bond Future	10.22	Put	0.06000		0.00006	0.09000	0.00009	0.060	0.060	13.74	0.00	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.000	13.74	0.00	0.00	0	435.00
R209	On 02/08/2018	Bond Future			8.90165		78.80582		8.90549	78.77789		12.30	0.00	1,339,698.94	17	833.00
R209	On 02/08/2018	Bond Future	8.46	Call	824.54000		0.82454	835.37000	0.83537	824.540	824.540	11.61	0.27	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	891.44000		0.89144	902.37000	0.90237	891.440	891.440	11.66	0.29	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	2,411.35000		2.41135	2,450.17000	2.45017	2,411.350	2,411.350	12.19	0.53	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	2,382.57000		2.38257	2,395.08000	2.39508	2,382.570	2,382.570	12.41	0.54	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	1,292.43000		1.29243	1,327.24000	1.32724	1,292.430	1,292.430	12.87	0.33	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	880.45000		0.88045	908.70000	0.90870	880.450	880.450	13.29	0.25	0.00	0	5,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 02/08/2018	Bond Future	9.66	Call	5,820.04000		5.82004	5,814.09000	5.81409	5,820.040		13.71	0.83	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	175.99000		0.17599	175.69000	0.17569	175.990		14.15	0.06	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	30.05000		0.03005	29.85000	0.02985	30.050		14.15	0.01	0.00	0	435.00
R209	On 01/11/2018	Bond Future			8.94293		77.08375	8.94048	77.10140			13.07	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000				0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future			191.69428		191.69428	192.54172	192.54172				0.00	0.00	0	2,159.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R212	On 03/05/2018	Bond Future			155.57870		155.57870	155.64357	155.64357				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			8.56972		89.22907	8.56415	89.26835			9.18	0.00	0.00	0	45,155.00
R213	On 02/08/2018	Bond Future			8.60930		90.82421	8.59589	90.91749			9.87	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			8.96988		77.38699	8.97985	77.30928			12.34	0.00	0.00	0	44,708.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future			9.27810		9.27810	9.31160	9.31160			11.54	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future			9.40580		9.40580	9.44170	9.44170			12.02	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future			9.52880		9.52880	9.56550	9.56550			12.37	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future			10.11230		10.11230	10.14330	10.14330			13.00	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future			2.86920		2.86920	2.90200	2.90200			12.54	0.00	0.00	0	12,120.00
TRY / R	On 17/09/2018	Foreign Exchange Future			2.82220		2.82220	2.85460	2.85460			12.90	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future			2.77430		2.77430	2.80640	2.80640			13.12	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future			2.77250		2.77250	2.79480	2.79480			13.53	0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future			1.25000		1.25000	1.25660	1.25660				0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future			1.22740		1.22740	1.23420	1.23420				0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future			1.20740		1.20740	1.21410	1.21410				0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future			1.17030		1.17030	1.17670	1.17670				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Total for Derivatives :											1,214,938,391.23	100,121	5 866 556.00
Grand Total:											1,214,938,391.23	100,121	5 866 556.00