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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 28/03/2018

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 28/03/2018	Any day expiry	11.79080	11.79080		11.64310	11.64310		13.74	0.00	1,175,030,000.00	100,000	0.00	
\$ / R	On 29/03/2018	Any day expiry	11.79000	11.79000		11.64310	11.64310		14.23	0.00	0.00	0	1,709.00	
\$ / R	On 29/03/2018	Any day expiry	11.73	Put	15.82890	0.01583	102.90870	0.10291	15.829	15.74	0.27	0.00	0	252.00
\$ / R	On 29/03/2018	Any day expiry	11.76	Put	24.01960	0.02402	128.07820	0.12808	24.020	15.09	0.37	0.00	0	546.00
\$ / R	On 29/03/2018	Any day expiry	11.83	Call	20.42210	0.02042	4.74070	0.00474	20.422	15.02	0.33	0.00	0	252.00
\$ / R	On 29/03/2018	Any day expiry	11.87	Call	11.87510	0.01188	2.89380	0.00289	11.875	16.07	0.21	0.00	0	546.00
\$ / R	On 29/03/2018	Any day expiry	11.96	Call	3.48250	0.00348	0.96800	0.00097	3.483	18.43	0.07	0.00	0	60,000.00
\$ / R	On 29/03/2018	Any day expiry	13.00	Call	0.01900	0.00002	0.00860	0.00001	0.019	53.11	0.00	0.00	0	4,000.00
\$ / R	On 06/04/2018	Any day expiry	11.78640		11.78640		11.65240	11.65240		11.94	0.00	235,640,000.00	20,000	40,250.00
\$ / R	On 06/04/2018	Any day expiry	11.61	Call	208.37220	0.20837	113.74080	0.11374	208.372	13.01	0.77	0.00	0	20,000.00
\$ / R	On 06/04/2018	Any day expiry	11.85	Call	62.78190	0.06278	0.00000	0.00000	62.782	12.30	0.39	92,298,440.00	20,000	20,000.00
\$ / R	On 06/04/2018	Any day expiry	12.00	Call	27.30980	0.02731	12.71520	0.01272	27.310	13.39	0.20	0.00	0	100,000.00
\$ / R	On 06/04/2018	Any day expiry	12.05	Call	20.49350	0.02049	9.44470	0.00944	20.493	13.76	0.16	36,418,722.00	20,000	20,000.00
\$ / R	On 10/04/2018	Any day expiry	11.79330		11.79330		11.65600	11.65600		11.92	0.00	0.00	0	0.00
\$ / R	On 10/04/2018	Any day expiry	11.65	Call	196.05020	0.19605	108.30750	0.10831	196.050	12.45	0.70	0.00	0	20,000.00
\$ / R	On 16/04/2018	Any day expiry	11.80310		11.80310		11.66750	11.66750		12.09	0.00	0.00	0	192.00

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 17/04/2018	Any day expiry			11.80470	11.80470		11.66940	11.66940		12.17	0.00	0.00	0	1,551.00
\$ / R	On 24/04/2018	Any day expiry			11.81610	11.81610		11.68280	11.68280		12.27	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			11.81780	11.81780		11.68470	11.68470		12.30	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	3,182.37150	3.18237	3,315.48620	3.31549	3,182.372		26.76	1.00	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	0.03620	0.00004	0.02900	0.00003	0.036		28.87	0.00	0.00	0	2,000.00
\$ / R	On 26/04/2018	Any day expiry			11.81940	11.81940		11.68660	11.68660		12.34	0.00	0.00	0	1,846.00
\$ / R	On 30/04/2018	Any day expiry			11.82590	11.82590		11.69430	11.69430		12.38	0.00	1,300,794.00	110	396.00
\$ / R	On 30/04/2018	Any day expiry	11.70	Put	115.73630	0.11574	178.74870	0.17875	115.736		12.15	0.38	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	11.76	Put	142.15720	0.14216	214.04550	0.21405	142.157		12.24	0.43	0.00	0	202.00
\$ / R	On 30/04/2018	Any day expiry	11.78	Put	151.71080	0.15171	226.49980	0.22650	151.711		12.27	0.45	0.00	0	100.00
\$ / R	On 30/04/2018	Any day expiry	11.87	Call	155.66140	0.15566	110.78850	0.11079	155.661		12.44	0.47	0.00	0	202.00
\$ / R	On 30/04/2018	Any day expiry	11.91	Call	140.13350	0.14013	99.37000	0.09937	140.134		12.58	0.43	0.00	0	100.00
\$ / R	On 30/04/2018	Any day expiry	12.10	Call	83.27560	0.08328	58.43850	0.05844	83.276		13.22	0.29	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	1,974.79750	1.97480	2,106.21820	2.10622	1,974.798		18.82	1.00	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	0.35020	0.00035	0.48340	0.00048	0.350		27.55	0.00	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	0.17870	0.00018	0.15540	0.00016	0.179		28.72	0.00	0.00	0	500.00
\$ / R	On 02/05/2018	Any day expiry			11.82920	11.82920		11.69750	11.69750		12.45	0.00	0.00	0	0.00
\$ / R	On 02/05/2018	Any day expiry	11.50	Put	55.20160	0.05520	95.10930	0.09511	55.202		11.93	0.22	0.00	0	2,000.00
\$ / R	On 02/05/2018	Any day expiry	11.80	Call	195.54490	0.19554	141.01100	0.14101	195.545		12.37	0.53	0.00	0	2,000.00
\$ / R	On 02/05/2018	Any day expiry	12.50	Call	29.14900	0.02915	20.20010	0.02020	29.149		14.54	0.11	0.00	0	2,000.00
\$ / R	On 07/05/2018	Any day expiry			11.83700	11.83700		11.70560	11.70560		12.46	0.00	0.00	0	0.00
\$ / R	On 07/05/2018	Any day expiry	12.00	Call	132.63380	0.13263	96.57090	0.09657	132.634		12.95	0.38	0.00	0	100,000.00
\$ / R	On 09/05/2018	Any day expiry			11.84020	11.84020		11.70890	11.70890		12.58	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	921.78270	0.92178	1,047.21140	1.04721	921.783		15.17	0.92	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	2,021.16220	2.02116	2,152.08050	2.15208	2,021.162		18.22	0.99	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	0.62260	0.00062	0.34770	0.00035	0.623		27.92	0.00	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			11.84330	11.84330		11.71210	11.71210		12.67	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			11.84800	11.84800		11.71700	11.71700		12.62	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	929.95080	0.92995	1,053.54440	1.05354	929.951		15.24	0.91	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	2,652.96520	2.65297	2,783.94380	2.78394	2,652.965		20.69	1.00	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	0.54170	0.00054	0.30320	0.00030	0.542		26.71	0.00	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			11.84950	11.84950		11.71860	11.71860		12.66	0.00	0.00	0	0.00
\$ / R	On 15/05/2018	Any day expiry	10.90	Put	8.68350	0.00868	13.37570	0.01338	8.684		13.14	0.04	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	11.70	Put	145.77000	0.14577	205.33710	0.20534	145.770		12.46	0.38	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	12.20	Call	103.69590	0.10370	76.90510	0.07691	103.696		13.75	0.29	0.00	0	1,000.00
\$ / R	On 18/05/2018	Any day expiry			11.85420	11.85420		11.72350	11.72350		12.77	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry	12.00	Put	315.37750	0.31538	404.83830	0.40484	315.378		13.23	0.59	0.00	0	51,000.00
\$ / R	On 31/05/2018	Any day expiry			11.87450	11.87450		11.74410	11.74410		12.85	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,931.40080	1.93140	2,060.09110	2.06009	1,931.401		17.08	0.98	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	1.86840	0.00187	1.37000	0.00137	1.868		23.89	0.01	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	0.71360	0.00071	0.51340	0.00051	0.714		23.89	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			11.90100	11.90100		11.76860	11.76860		13.06	0.00	532,153,215.00	44,715	852,016.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	24.96470	0.02496	39.67610	0.03968	24.965		12.03	0.08	0.00	0	60,750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	50.27220	0.05027	74.96260	0.07496	50.272		12.18	0.14	0.00	0	2,550.00

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	11.35	Call	630.89840		0.63090		533.05840	0.53306	630.898	12.32	0.80	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.45	Call	557.28180		0.55728		466.05790	0.46606	557.282	12.46	0.75	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	121.45940		0.12146		166.05250	0.16605	121.459	12.52	0.27	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.60	Put	155.95390		0.15595		207.51460	0.20751	155.954	12.66	0.32	0.00	0	4,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.70	Call	397.09900		0.39710		323.28470	0.32328	397.099	12.79	0.62	0.00	0	60.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	218.30720		0.21831		280.38650	0.28039	218.307	12.86	0.41	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.77	Put	227.59030		0.22759		291.72250	0.29172	227.590	12.89	0.42	0.00	0	76,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.80	Put	241.93720		0.24194		309.13860	0.30914	241.937	12.93	0.43	0.00	0	1,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.90	Put	293.39690		0.29340		370.63010	0.37063	293.397	13.06	0.49	0.00	0	9,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Call	254.26680		0.25427		205.65860	0.20566	254.267	13.33	0.46	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	353.26680		0.35327		437.05860	0.43706	353.267	13.33	0.54	0.00	0	35,050.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	431.71580		0.43172		522.62490	0.52262	431.716	13.65	0.60	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.13	Call	209.55580		0.20956		168.62030	0.16862	209.556	13.68	0.40	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	445.44010		0.44544		537.45210	0.53745	445.440	13.71	0.61	0.00	0	155,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Call	206.44010		0.20644		166.05210	0.16605	206.440	13.71	0.39	0.00	0	8,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	452.36820		0.45237		544.92390	0.54492	452.368	13.73	0.61	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.24	Call	177.61610		0.17762		142.39610	0.14240	177.616	13.97	0.35	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	523.95670		0.52396		621.62030	0.62162	523.957	14.00	0.66	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	561.22800		0.56123		661.23490	0.66123	561.228	14.13	0.68	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	638.44670		0.63845		742.54910	0.74255	638.447	14.40	0.71	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	119.86270		0.11986		95.00780	0.09501	119.863	14.67	0.25	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	718.86270		0.71886		826.40780	0.82641	718.863	14.67	0.75	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	930.30530		0.93031	1,045.70940	1,045.71	930.305	15.27	0.82	0.00	0	66.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	1,117.83190		1.11783	1,237.82560	1,237.83	1,117.832	15.78	0.86	0.00	0	2,700.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	55.34380		0.05534	43.17210	0.04317	55.344	15.87	0.13	0.00	0	15,500.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	1,154.34380		1.15434	1,274.57210	1,274.57	1,154.344	15.87	0.87	0.00	0	21,728.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	1,200.28780		1.20029	1,320.80750	1,320.81	1,200.288	15.99	0.88	0.00	0	1,250.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	1,310.70520		1.31071	1,433.00280	1,433.00	1,310.705	16.17	0.90	0.00	0	965.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	1,338.41460		1.33841	1,461.29610	1,461.30	1,338.415	16.20	0.91	0.00	0	372.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	1,431.59120		1.43159	1,556.22350	1,556.22	1,431.591	16.29	0.92	0.00	0	25,500.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	29.60880		0.02961	22.60930	0.02261	29.609	16.33	0.07	0.00	0	60,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,582.92220		1.58292	1,709.79150	1,709.79	1,582.922	16.43	0.94	0.00	0	5,183.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,602.00560		1.60201	1,729.11180	1,729.11	1,602.006	16.44	0.94	0.00	0	7,420.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,621.12170		1.62112	1,748.45600	1,748.46	1,621.122	16.46	0.94	0.00	0	114,600.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,755.78000		1.75578	1,884.48980	1,884.49	1,755.780	16.58	0.96	0.00	0	70,530.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,862.46940		1.86247	1,992.02390	1,992.02	1,862.469	16.68	0.96	0.00	0	2,415.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,911.18050		1.91118	2,041.06080	2,041.06	1,911.180	16.72	0.97	0.00	0	500.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,920.93760		1.92094	2,050.87890	2,050.88	1,920.938	16.73	0.97	0.00	0	40,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,940.46520		1.94047	2,070.52510	2,070.53	1,940.465	16.75	0.97	0.00	0	300.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,950.23560		1.95024	2,080.35320	2,080.35	1,950.236	16.75	0.97	0.00	0	500.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	2,008.94950		2.00895	2,139.38690	2,139.39	2,008.950	16.81	0.97	0.00	0	1,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Call	8.11520		0.00812	6.60260	0.00660	8.115	16.89	0.02	0.00	0	30,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	2,107.11520		2.10712	2,238.00260	2,238.00	2,107.115	16.89	0.98	0.00	0	500.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	2,205.61100		2.20561	2,336.85840	2,336.86	2,205.611	16.98	0.98	0.00	0	7,028.00	

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\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	2,353.85100	2.35385	2,486.22160	2.48622	2,353.851	17.11	0.99	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	3.92530	0.00393	3.92520	0.00393	3.925	18.16	0.01	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	3.66100	0.00366	3.49590	0.00350	3.661	18.96	0.01	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	3.53960	0.00354	3.29460	0.00329	3.540	19.40	0.01	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	3.25960	0.00326	2.81350	0.00281	3.260	20.72	0.01	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	3.23740	0.00324	2.77380	0.00277	3.237	20.85	0.01	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	3.18280	0.00318	2.67380	0.00267	3.183	21.20	0.01	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	3.13410	0.00313	2.58100	0.00258	3.134	21.56	0.01	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	3.06640	0.00307	2.00470	0.00200	3.066	22.13	0.01	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	2.78370	0.00278	1.74710	0.00175	2.784	22.22	0.01	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	2.63150	0.00263	1.64660	0.00165	2.631	22.22	0.01	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	1.60460	0.00160	0.97790	0.00098	1.605	22.22	0.00	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	0.77620	0.00078	0.45540	0.00046	0.776	22.22	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	0.49820	0.00050	0.28560	0.00029	0.498	22.22	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	0.46860	0.00047	0.26780	0.00027	0.469	22.22	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.39780	0.00040	0.22550	0.00023	0.398	22.22	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.37400	0.00037	0.21130	0.00021	0.374	22.22	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.28580	0.00029	0.15930	0.00016	0.286	22.22	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.16200	0.00016	0.08770	0.00009	0.162	22.22	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.13660	0.00014	0.07340	0.00007	0.137	22.22	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.08690	0.00009	0.04560	0.00005	0.087	22.22	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.06000	0.00006	0.03090	0.00003	0.060	22.22	0.00	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			11.91690	11.91690	11.78350	11.78350		13.16	0.00	0.00	0	1,790.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,903.72460	1.90372	2,033.10440	2.03310	1,903.725	17.16	0.95	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	1.96650	0.00197	1.43190	0.00143	1.967	20.50	0.01	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	0.75490	0.00075	0.53850	0.00054	0.755	20.50	0.00	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			11.92120	11.92120	11.78800	11.78800		13.14	0.00	0.00	0	100.00
\$ / R	On 06/07/2018	Any day expiry			11.92720	11.92720	11.79400	11.79400		13.31	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	417.12710	0.41713	503.05460	0.50305	417.127	13.61	0.55	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	33.97460	0.03397	27.49390	0.02749	33.975	16.87	0.07	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	28.13360	0.02813	22.88870	0.02289	28.134	17.07	0.06	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			11.94860	11.94860	11.81500	11.81500		13.39	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			11.95470	11.95470	11.82090	11.82090		13.39	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	2,512.77230	2.51277	2,642.78400	2.64278	2,512.772	18.12	0.96	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	1.81160	0.00181	1.18520	0.00119	1.812	19.04	0.00	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			11.95620	11.95620	11.82240	11.82240		13.40	0.00	0.00	0	70.00
\$ / R	On 27/07/2018	Any day expiry			11.95930	11.95930	11.82540	11.82540		13.43	0.00	0.00	0	1,345.00
\$ / R	On 31/07/2018	Any day expiry			11.96540	11.96540	11.83140	11.83140		13.42	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,879.32090	1.87932	2,005.62180	2.00562	1,879.321	17.12	0.92	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	2.54570	0.00255	1.80060	0.00180	2.546	18.69	0.01	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	1.02020	0.00102	0.70200	0.00070	1.020	18.69	0.00	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			11.97610	11.97610	11.84190	11.84190		13.54	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	609.82690	0.60983	702.91910	0.70292	609.827	14.26	0.61	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,931.06240	1.93106	2,057.43310	2.05743	1,931.062	17.17	0.91	0.00	0	1,880.00

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 07/08/2018	Any day expiry	16.18	Call	1.59100	0.00159	1.05000	0.00105	1.591	18.47	0.00	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			11.98520	11.98520	11.85090	11.85090		13.54	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.01270	12.01270	11.87780	11.87780		13.59	0.00	0.00	0	1,766.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,858.92410	1.85892	1,982.56110	1.98256	1,858.924	16.94	0.88	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	2.90560	0.00291	2.01570	0.00202	2.906	17.52	0.01	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	1.19670	0.00120	0.80410	0.00080	1.197	17.52	0.00	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			12.03860	12.03860	11.90320	11.90320		13.67	0.00	337,080.80	28	50,377.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	200.48260	0.20048	248.79470	0.24879	200.483	12.86	0.29	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	238.47240	0.23847	291.67790	0.29168	238.472	13.01	0.32	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	302.91500	0.30291	363.37530	0.36338	302.915	13.23	0.38	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	350.77610	0.35078	415.96030	0.41596	350.776	13.38	0.41	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	429.69210	0.42969	503.59370	0.50359	429.692	13.60	0.47	0.00	0	13,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	615.48260	0.61548	703.11380	0.70311	615.483	14.17	0.57	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	293.98660	0.29399	253.52780	0.25353	293.987	14.57	0.37	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	836.86800	0.83687	935.39720	0.93540	836.868	14.78	0.66	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	867.22440	0.86722	966.98250	0.96698	867.224	14.86	0.67	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	1,023.82870	1.02383	1,129.59580	1.12960	1,023.829	15.24	0.72	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	1,358.92190	1.35892	1,472.36540	1.47237	1,358.922	16.01	0.79	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	140.52490	0.14052	119.57470	0.11957	140.525	16.08	0.20	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	100.22850	0.10023	85.19650	0.08520	100.229	16.58	0.15	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	7.10730	0.00711	6.81460	0.00681	7.107	18.16	0.01	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	6.43320	0.00643	6.18250	0.00618	6.433	18.16	0.01	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	5.57380	0.00557	5.37480	0.00537	5.574	18.16	0.01	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	4.48520	0.00449	4.34780	0.00435	4.485	18.16	0.01	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.05540	12.05540	11.91970	11.91970		13.70	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,842.39400	1.84239	1,964.09660	1.96410	1,842.394	16.75	0.86	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	8.13740	0.00814	7.19150	0.00719	8.137	18.78	0.01	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	3.92870	0.00393	3.48280	0.00348	3.929	18.78	0.01	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.09610	12.09610	11.95910	11.95910		13.85	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.10210	12.10210	11.96500	11.96500		13.85	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.10510	12.10510	11.96790	11.96790		13.86	0.00	0.00	0	430.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,828.12950	1.82813	1,948.01810	1.94802	1,828.130	16.67	0.83	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	15.29120	0.01529	12.87160	0.01287	15.291	19.40	0.02	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	8.37090	0.00837	6.99420	0.00699	8.371	19.40	0.01	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.11260	12.11260	11.97520	11.97520		13.86	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	407.66050	0.40766	474.73270	0.47473	407.661	13.58	0.41	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,879.45350	1.87945	1,999.87010	1.99987	1,879.454	16.73	0.83	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	11.72270	0.01172	9.68720	0.00969	11.723	19.43	0.02	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.12470	12.12470	11.98690	11.98690		13.88	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			12.12920	12.12920	11.99120	11.99120		13.98	0.00	0.00	0	0.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	77.81980	0.07782	95.05770	0.09506	77.820	12.73	0.12	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	306.55230	0.30655	364.01340	0.36401	306.552	13.27	0.34	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	236.39890	0.23640	208.86970	0.20887	236.399	15.84	0.27	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			12.15020	12.15020	12.01170	12.01170		13.99	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 30/11/2018	Any day expiry	13.80	Put	1,816.87210		1.81687	1,935.15780	1.93516	1,816.872	16.60	0.81	0.00	0	1,000.00	
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	19.94270		0.01994	16.90000	0.01690	19.943	19.45	0.03	0.00	0	500.00	
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	10.92910		0.01093	9.18710	0.00919	10.929	19.45	0.02	0.00	0	500.00	
\$ / R	On 11/12/2018	Any day expiry			12.16680		12.16680	12.02770	12.02770		13.98	0.00	0.00	0	0.00	
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,682.87960		1.68288	1,798.86090	1.79886	1,682.880	16.37	0.78	0.00	0	20,000.00	
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	55.14670		0.05515	49.70920	0.04971	55.147	19.23	0.07	0.00	0	20,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future			12.17130		12.17130	12.03210	12.03210		13.99	0.00	0.00	0	21,381.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	308.99040		0.30889	365.12790	0.36513	308.990	13.28	0.33	0.00	0	2,764.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	455.25980		0.45526	406.27500	0.40627	455.260	14.56	0.44	0.00	0	150.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	320.58530		0.32059	286.00740	0.28601	320.585	15.40	0.33	0.00	0	6,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	279.89290		0.27989	249.74930	0.24975	279.893	15.74	0.29	0.00	0	7,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	182.77440		0.18277	161.78220	0.16178	182.774	16.55	0.20	0.00	0	2,764.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.89	Call	88.00450		0.08800	79.37280	0.07937	88.005	17.98	0.11	0.00	0	1,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	47.40260		0.04740	40.92890	0.04093	47.403	19.41	0.06	0.00	0	2,000.00	
\$ / R	On 31/12/2018	Any day expiry			12.19680		12.19680	12.05700	12.05700		14.07	0.00	0.00	0	0.00	
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,805.64900		1.80565	1,922.71720	1.92272	1,805.649	16.50	0.78	0.00	0	1,000.00	
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	23.95400		0.02395	20.46480	0.02046	23.954	19.35	0.03	0.00	0	500.00	
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	13.29100		0.01329	11.26610	0.01127	13.291	19.35	0.02	0.00	0	500.00	
\$ / R	On 13/02/2019	Any day expiry			12.26180		12.26180	12.12030	12.12030		14.18	0.00	0.00	0	70.00	
\$ / R	On 18/03/2019	Foreign Exchange Future			12.31040		12.31040	12.16780	12.16780		14.25	0.00	0.00	0	2,515.00	
\$ / R	On 27/03/2019	Any day expiry			12.32370		12.32370	12.18080	12.18080		14.26	0.00	0.00	0	4,414.00	
\$ / R	On 14/06/2019	Foreign Exchange Future			12.44750		12.44750	12.30700	12.30700		14.60	0.00	0.00	0	3,087.00	
\$ / R	On 13/12/2019	Foreign Exchange Future			12.73460		12.73460	12.59840	12.59840		15.06	0.00	0.00	0	0.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	61.31770		0.06132	55.13310	0.05513	61.318	19.44	0.05	0.00	0	2,000.00	
\$ / R	On 12/06/2020	Foreign Exchange Future			13.03100		13.03100	12.89480	12.89480		15.49	0.00	0.00	0	0.00	
\$ / R	On 28/07/2020	Any day expiry			13.10970		13.10970	12.97150	12.97150		15.62	0.00	0.00	0	84,000.00	
\$ / R	On 14/09/2020	Foreign Exchange Future			13.19180		13.19180	13.05160	13.05160		15.77	0.00	0.00	0	0.00	
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			11.90100		11.90100	11.76860	11.76860		13.06	0.00	59,505.00	5	415.00	
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			12.03860		12.03860	11.90320	11.90320		13.67	0.00	0.00	0	50.00	
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			12.17130		12.17130	12.03210	12.03210		13.99	0.00	0.00	0	34.00	
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			12.44750		12.44750	12.30700	12.30700		14.60	0.00	0.00	0	0.00	
£ / R	On 30/04/2018	Any day expiry			16.69280		16.69280	16.56230	16.56230		13.25	0.00	0.00	0	9.00	
£ / R	On 15/05/2018	Any day expiry			16.73560		16.73560	16.60670	16.60670		13.64	0.00	0.00	0	11.00	
£ / R	On 18/06/2018	Foreign Exchange Future			16.83140		16.83140	16.69890	16.69890		14.03	0.00	84,157.00	5	180,552.00	
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	890.85180		0.89085	988.63610	0.98864	890.852	14.95	0.70	0.00	0	500.00	
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	9.15300		0.00915	8.03650	0.00804	9.153	18.82	0.02	0.00	0	500.00	
£ / R	On 17/09/2018	Foreign Exchange Future			17.09020		17.09020	16.95370	16.95370		14.59	0.00	0.00	0	15,766.00	
£ / R	On 14/12/2018	Foreign Exchange Future			17.34300		17.34300	17.20030	17.20030		14.98	0.00	0.00	0	3,045.00	
£ / R	On 18/03/2019	Foreign Exchange Future			17.61320		17.61320	17.46680	17.46680		15.21	0.00	0.00	0	3,129.00	
£ / R	On 14/06/2019	Foreign Exchange Future			17.87460		17.87460	17.73160	17.73160		15.11	0.00	0.00	0	5,465.00	
¥ / R	On 18/06/2018	Foreign Exchange Future			0.11263		0.11263	0.11187	0.11187		14.36	0.00	11,263.40	100	8,386.00	

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		0.11469	0.11469		0.11391	0.11391		12.39	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future		0.11672	0.11672		0.11591	0.11591		11.81	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.12120	0.12120		0.12040	0.12040		13.24	0.00	0.00	0	0.00
€ / R	On 29/03/2018	Any day expiry		14.56410	14.56410		14.43120	14.43120		11.58	0.00	0.00	0	3.00
€ / R	On 11/04/2018	Any day expiry		14.57310	14.57310		14.45920	14.45920		11.00	0.00	0.00	0	107.00
€ / R	On 30/04/2018	Any day expiry		14.63110	14.63110		14.52850	14.52850		11.72	0.00	0.00	0	16.00
€ / R	On 23/05/2018	Any day expiry		14.69990	14.69990		14.60070	14.60070		11.99	0.00	0.00	0	41.00
€ / R	On 18/06/2018	Foreign Exchange Future		14.77800	14.77800		14.67420	14.67420		12.26	0.00	6,058,980.00	410	121,320.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	18.72560	0.01873	25.77940	0.02578	18.726	11.95	0.05	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	36.47640	0.03648	46.88850	0.04689	36.476	11.74	0.09	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	62.40320	0.06240	79.38020	0.07938	62.403	11.56	0.15	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	123.74470	0.12374	154.24460	0.15424	123.745	11.70	0.25	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.30	Call	616.68250	0.61668	545.55470	0.54555	616.683	11.75	0.73	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.40	Call	550.06060	0.55006	483.37610	0.48338	550.061	11.85	0.69	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	256.18380	0.25618	221.04140	0.22104	256.184	12.66	0.41	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	655.82860	0.65583	733.66680	0.73367	655.829	13.15	0.68	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.63	Call	109.50690	0.10951	93.10410	0.09310	109.507	13.88	0.21	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.00	Call	64.44520	0.06445	55.18080	0.05518	64.445	14.48	0.13	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,696.20550	1.69621	1,794.84100	1.79484	1,696.205	15.17	0.93	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	4.47000	0.00447	4.30510	0.00431	4.470	20.35	0.01	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	0.57080	0.00057	0.38410	0.00038	0.571	22.71	0.00	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future		15.05590	15.05590		14.94890	14.94890		12.80	0.00	0.00	0	52,372.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	45.17010	0.04517	54.10160	0.05410	45.170	11.61	0.08	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	182.00980	0.18201	214.09970	0.21410	182.010	11.97	0.24	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	1,072.65390	1.07265	1,151.25140	1.15125	1,072.654	13.98	0.69	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	131.14680	0.13115	116.51860	0.11652	131.147	15.17	0.16	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	17.22140	0.01722	14.56260	0.01456	17.221	18.71	0.02	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future		15.33450	15.33450		15.22130	15.22130		13.19	0.00	0.00	0	4,549.00
€ / R	On 18/03/2019	Foreign Exchange Future		15.63860	15.63860		15.52430	15.52430		13.42	0.00	0.00	0	2,625.00
€ / R	On 14/06/2019	Foreign Exchange Future		15.88550	15.88550		15.77080	15.77080		13.76	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap		92.47000	92.47000		92.28000	92.28000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		89.36000	89.36000		89.16000	89.16000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		88.01000	88.01000		87.81000	87.81000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		90.12000	90.12000		89.92000	89.92000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		93.88000	93.88000		93.68000	93.68000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap		92.36000	92.36000		92.16000	92.16000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap		94.38000	94.38000		94.17000	94.17000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap		98.09000	98.09000		97.86000	97.86000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap		98.38000	98.38000		98.13000	98.13000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap		93.48000	93.48000		93.21000	93.21000			0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap		98.95000	98.95000		98.69000	98.69000			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 21/06/2018	Interest Rate Swap	99.91000	99.91000	99.91000	99.91000	99.91000	99.91000			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap	100.01000	100.01000	100.01000	100.02000	100.02000	100.02000			0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap	100.41000	100.41000	100.41000	100.41000	100.41000	100.41000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap	99.35000	99.35000	99.35000	99.35000	99.35000	99.35000			0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap	99.94000	99.94000	99.94000	99.94000	99.94000	99.94000			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.59000	98.59000	98.59000	98.59000	98.59000	98.59000			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.48000	98.48000	98.48000	98.49000	98.49000	98.49000			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.79000	98.79000	98.79000	98.79000	98.79000	98.79000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.10000	99.10000	99.10000	99.10000	99.10000	99.10000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.39000	99.39000	99.39000	99.39000	99.39000	99.39000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.70000	99.70000	99.70000	99.68000	99.68000	99.68000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap	100.55000	100.55000	100.55000	100.53000	100.53000	100.53000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap	98.22000	98.22000	98.22000	98.18000	98.18000	98.18000			0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap	100.00000	100.00000	100.00000	99.94000	99.94000	99.94000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	95.40000	95.40000	95.40000	95.30000	95.30000	95.30000			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	94.52000	94.52000	94.52000	94.40000	94.40000	94.40000			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	93.60000	93.60000	93.60000	93.47000	93.47000	93.47000			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	93.65000	93.65000	93.65000	93.52000	93.52000	93.52000			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	95.74000	95.74000	95.74000	95.60000	95.60000	95.60000			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	95.78000	95.78000	95.78000	95.64000	95.64000	95.64000			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	96.87000	96.87000	96.87000	96.72000	96.72000	96.72000			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	98.99000	98.99000	98.99000	98.83000	98.83000	98.83000			0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	100.15000	100.15000	100.15000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	95.14000	95.14000	95.14000	94.97000	94.97000	94.97000			0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap	99.40000	99.40000	99.40000	99.23000	99.23000	99.23000			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	592.96100	592.96100	592.96100	593.80500	593.80500	593.80500			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	701.19000	701.19000	701.19000	701.98200	701.98200	701.98200			0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	643.86100	643.86100	643.86100	644.83300	644.83300	644.83300			0.00	0.00	0	811.00
AU\$ / R	On 29/03/2018	Any day expiry	9.03970	9.03970	9.03970	8.97100	8.97100	8.97100		11.40	0.00	413,080.00	46	46.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.12810	9.12810	9.12810	9.07000	9.07000	9.07000		10.98	0.00	3,788,161.50	415	9,675.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.23960	9.23960	9.23960	9.17990	9.17990	9.17990		11.48	0.00	3,695,840.00	400	800.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.34860	9.34860	9.34860	9.28690	9.28690	9.28690		12.37	0.00	4,674,300.00	500	11,062.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	9.57930	9.57930	9.57930	9.51610	9.51610	9.51610		12.76	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.24860	9.24860	9.24860	9.15200	9.15200	9.15200		12.28	0.00	0.00	0	1,140.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	9.48560	9.48560	9.48560	9.38320	9.38320	9.38320		12.93	0.00	0.00	0	0.00
CF CANDO CAHB	On 28/03/2018	Can-Do Future	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000			0.00	0.00	5,000	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
CF CANDO CAHC	On 28/03/2018	Can-Do Future		0.00000	0.00000		0.00000	0.00000			0.00	0.00	5,000	0.00
CF CANDO CAHE	On 28/03/2018	Can-Do Future		0.00000	0.00000		0.00000	0.00000			0.00	0.00	5,000	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future		12.55630	12.55630		12.49470	12.49470		11.68	0.00	0.00	0	1,215.00
CHF / R	On 17/09/2018	Foreign Exchange Future		12.80530	12.80530		12.74100	12.74100		12.34	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future		13.05500	13.05500		12.98550	12.98550		12.88	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future		13.53880	13.53880		13.46790	13.46790		13.40	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future		1.88850	1.88850		1.86860	1.86860		12.20	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future		1.90270	1.90270		1.88270	1.88270		12.64	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future		1.91760	1.91760		1.89670	1.89670		13.10	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		1.94650	1.94650		1.92430	1.92430		13.54	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future		2.00930	2.00930		1.99430	1.99430		13.19	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future		2.04910	2.04910		2.03390	2.03390		13.83	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future		2.08440	2.08440		2.06830	2.06830		14.29	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.24910	2.24910		2.23620	2.23620		15.00	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		10.01752	81.55382		9.99802	81.68323			0.00	0.00	0	9,466.00
ES33	On 02/08/2018	Bond Future		10.09175	83.06177		10.07165	83.19330			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		10.18280	85.29832		10.16334	85.45011			0.00	0.00	0	7,957.00
ES42	On 02/08/2018	Bond Future		10.25463	86.87543		10.23459	87.02980			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	640.06100		640.06100		641.02800	641.02800			0.00	0.00	0	473.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.52040		1.52040		1.50400	1.50400		12.65	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.54120		1.54120		1.52430	1.52430		13.70	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.56020		1.56020		1.54280	1.54280		14.38	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.65380		1.65380		1.63690	1.63690		14.91	0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	135.55435		135.55435		135.46722	135.46722			0.00	0.00	0	1,033.00
I2025	On 02/08/2018	Bond Future	136.68801		136.68801		136.59853	136.59853			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	104.52221		104.52221		103.90522	103.90522			0.00	0.00	0	1,370.00
I2029	On 02/08/2018	Bond Future	106.46079		106.46079		105.83176	105.83176			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	108.85974		108.85974		107.74750	107.74750			0.00	0.00	0	6,055.00
I2033	On 02/08/2018	Bond Future	110.87861		110.87861		109.74524	109.74524			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future	134.45642		134.45642		134.24140	134.24140			0.00	0.00	0	8,991.00
I2038	On 02/08/2018	Bond Future	135.39713		135.39713		135.17746	135.17746			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	129.37340		129.37340		127.56713	127.56713			0.00	0.00	0	10,874.00
I2046	On 02/08/2018	Bond Future	131.77283		131.77283		129.93238	129.93238			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	138.13291		138.13291		136.60762	136.60762			0.00	0.00	0	9,788.00
I2050	On 02/08/2018	Bond Future	138.96171		138.96171		137.40769	137.40769			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	263.88200		263.88200		262.55100	262.55100			0.00	0.00	0	1,124.00
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	0.11650		0.11650		0.11460	0.11460			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future	0.11590		0.11590		0.11440	0.11440			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future	0.11560		0.11560		0.11410	0.11410			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.11420		0.11420		0.11270	0.11270			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			1.53280		1.53280		1.53970	1.53970		13.49	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.55620		1.55620		1.56310	1.56310		13.68	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future			1.57690		1.57690		1.58360	1.58360		14.03	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.62430		1.62430		1.63440	1.63440		13.50	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			8.59100		8.59100		8.55190	8.55190		11.86	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			8.69030		8.69030		8.64930	8.64930		12.44	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			8.78800		8.78800		8.74480	8.74480		13.23	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.30850		9.30850		9.27240	9.27240		13.85	0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.24700		1.24700		1.23500	1.23500			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.25470		1.25470		1.24170	1.24170			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.26240		1.26240		1.24910	1.24910			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.33460		1.33460		1.32410	1.32410			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.41430		1.41430		1.41890	1.41890			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.41960		1.41960		1.42430	1.42430			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.24170		1.24170		1.24690	1.24690			0.00	0.00	0	190.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.25060		1.25060		1.25590	1.25590			0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.87830		8.87830	0.11093	8.93880	8.93880		14.00	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	2,416.91300		0.24169	0.11093	2,308.65950	0.23087	2,416.913	14.04	0.49	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.71920		8.71920	0.11093	8.77910	8.77910		15.39	0.00	0.00	0	283.00
R186	On 03/05/2018	Bond Future			7.90826		119.94158		7.88808	120.07883		6.37	0.00	430,590,272.20	3,590	192,494.00
R186	On 03/05/2018	Bond Future	7.85	Call	734.86000		0.73486		808.86000	0.80886	734.860	6.11	0.44	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.25	Put	229.32000		0.22932		214.99000	0.21499	229.320	6.56	0.17	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.35	Put	142.95000		0.14295		134.21000	0.13421	142.950	6.68	0.12	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.40	Put	111.77000		0.11177		105.06000	0.10506	111.770	6.74	0.09	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.50	Put	67.12000		0.06712		63.30000	0.06330	67.120	6.87	0.06	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.85	Put	9.75000		0.00975		9.39000	0.00939	9.750	7.31	0.01	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	9.30	Call	8,973.28000		8.97328		9,110.53000	9.11053	8,973.280	7.62	1.00	0.00	0	1,093.00
R186	On 03/05/2018	Bond Future	9.72	Put	0.01000		0.00001		0.01000	0.00001	0.010	7.62	0.00	0.00	0	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	0.01000		0.00001		0.01000	0.00001	0.010	7.62	0.00	0.00	0	3,200.00
R186	On 02/08/2018	Bond Future			7.92657		116.85914		7.90557	116.99854		6.84	0.00	0.00	0	291.00
R186	On 02/08/2018	Bond Future	7.50	Call	681.06000		0.68106		724.15000	0.72415	681.060	6.31	0.26	0.00	0	1,470.00
R186	On 02/08/2018	Bond Future	8.25	Call	3,150.50000		3.15050		3,252.54000	3.25254	3,150.500	7.00	0.68	0.00	0	1,470.00
R186	On 01/11/2018	Bond Future			7.94093		119.04676		7.91907	119.18831		6.77	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	2,508.39000		2.50839		2,588.00000	2.58800	2,508.390	6.67	0.52	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	4,542.45000		4.54245		4,647.93000	4.64793	4,542.450	7.09	0.71	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	476.85000		0.47685		461.91000	0.46191	476.850	7.65	0.13	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

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/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			310.25553		310.25553		309.34193	309.34193			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			249.23075		249.23075		248.31394	248.31394		4.01	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			7.26562		103.37487		7.22955	103.52109		4.01	0.00	0.00	0	72,768.00
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			8.30177		99.88818		8.28685	99.99715		8.60	0.00	0.00	0	95,604.00
R2030	On 02/08/2018	Bond Future			8.33145		97.72938		8.31604	97.84014		9.28	0.00	0.00	0	127.00
R2030	On 02/08/2018	Bond Future	8.51	Call	2,792.06000		2.79206		2,867.59000	2.86759	2,792.060	9.17	0.61	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	4,775.17000		4.77517		4,868.13000	4.86813	4,775.170	9.71	0.78	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	233.30000		0.23330		227.91000	0.22791	233.300	10.55	0.08	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			8.48669		98.93224		8.46674	99.09131		9.73	0.00	0.00	0	60,218.00
R2032	On 02/08/2018	Bond Future			8.51672		100.76145		8.49617	100.92323		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			8.62689		103.82297		8.61708	103.91066		13.54	0.00	264,540,927.56	2,548	70,199.00
R2035	On 03/05/2018	Bond Future	8.75	Call	2,381.33000		2.38133		2,458.47000	2.45847	2,381.330	13.78	0.60	0.00	0	1,000.00
R2035	On 03/05/2018	Bond Future	9.25	Put	227.20000		0.22720		229.17000	0.22917	227.200	13.66	0.10	0.00	0	1,000.00
R2035	On 02/08/2018	Bond Future			8.65757		105.74256		8.64749	105.83168		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			8.72377		100.20812		8.70390	100.38736		11.23	0.00	0.00	0	46,828.00
R2037	On 02/08/2018	Bond Future			8.75933		97.80491		8.73891	97.98720		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			6.47923		103.93234		6.41107	103.97365		13.08	0.00	0.00	0	21,652.00
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			8.78379		104.46894		8.76898	104.61405		11.85	0.00	0.00	0	45,123.00
R2040	On 03/05/2018	Bond Future	8.50	Call	436.08000		0.43608		483.67000	0.48367	436.080	10.77	0.22	0.00	0	1,011.00

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
R2040	On 03/05/2018	Bond Future	9.00	Call	2,775.66000		2.77566	2,897.92000	2.89792	2,775.660	11.67	0.71	0.00	0	1,239.00	
R2040	On 03/05/2018	Bond Future	10.00	Call	10,893.31000		10.89331	11,038.61000	11.03861	10,893.310	13.92	0.99	0.00	0	1,500.00	
R2040	On 02/08/2018	Bond Future			8.81946		101.89411	8.80426	102.04161		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			8.82848		101.52841	8.80862	101.72808		12.55	0.00	20,508,738.82	202	27,134.00	
R2044	On 02/08/2018	Bond Future			8.86335		99.02444	8.84297	99.22758		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			8.78626		101.23772	8.76635	101.44661		13.09	0.00	15,185,658.00	150	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			6.65165		103.18979	6.57064	103.31821		1.05	0.00	0.00	0	23,494.00	
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			6.90253		100.29714	6.84485	100.44610		2.20	0.00	0.00	0	35,622.00	
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			8.65136		78.97792	8.63144	79.12879		11.69	0.00	1,974,448.00	25	87,262.00	
R209	On 03/05/2018	Bond Future	9.19	Call	4,056.67000		4.05667	4,200.94000	4.20094	4,056.670	12.36	0.91	0.00	0	250.00	
R209	On 03/05/2018	Bond Future	9.47	Put	35.65000		0.03565	34.31000	0.03431	35.650	13.00	0.03	0.00	0	250.00	
R209	On 03/05/2018	Bond Future	9.75	Call	7,713.75000		7.71375	7,864.45000	7.86445	7,713.750	13.65	0.99	0.00	0	435.00	
R209	On 03/05/2018	Bond Future	9.77	Put	8.05000		0.00805	7.90000	0.00790	8.050	13.70	0.01	0.00	0	250.00	
R209	On 03/05/2018	Bond Future	10.00	Put	2.10000		0.00210	2.10000	0.00210	2.100	14.00	0.00	0.00	0	11,067.00	
R209	On 03/05/2018	Bond Future	10.22	Put	0.41000		0.00041	0.42000	0.00042	0.410	14.00	0.00	0.00	0	435.00	
R209	On 03/05/2018	Bond Future	10.73	Put	0.01000		0.00001	0.01000	0.00001	0.010	14.00	0.00	0.00	0	435.00	
R209	On 02/08/2018	Bond Future			8.68069		80.43820	8.66027	80.59160		12.15	0.00	0.00	0	816.00	
R209	On 02/08/2018	Bond Future	8.46	Call	1,451.59000		1.45159	1,520.95000	1.52095	1,451.590	11.45	0.39	0.00	0	5,000.00	
R209	On 02/08/2018	Bond Future	8.49	Call	1,547.06000		1.54706	1,619.09000	1.61909	1,547.060	11.50	0.41	0.00	0	500.00	
R209	On 02/08/2018	Bond Future	8.83	Put	1,751.28000		1.75128	1,698.07000	1.69807	1,751.280	12.04	0.41	0.00	0	500.00	
R209	On 02/08/2018	Bond Future	8.96	Call	3,463.22000		3.46322	3,572.53000	3.57253	3,463.220	12.26	0.65	0.00	0	5,000.00	
R209	On 02/08/2018	Bond Future	9.21	Put	914.85000		0.91485	885.10000	0.88510	914.850	12.72	0.25	0.00	0	500.00	
R209	On 02/08/2018	Bond Future	9.43	Put	618.46000		0.61846	597.99000	0.59799	618.460	13.13	0.18	0.00	0	5,000.00	
R209	On 02/08/2018	Bond Future	9.66	Call	7,279.82000		7.27982	7,419.66000	7.41966	7,279.820	13.56	0.88	0.00	0	435.00	
R209	On 02/08/2018	Bond Future	10.21	Put	122.70000		0.12270	118.49000	0.11849	122.700	14.00	0.04	0.00	0	435.00	
R209	On 02/08/2018	Bond Future	10.84	Put	20.84000		0.02084	20.10000	0.02010	20.840	14.00	0.01	0.00	0	435.00	
R209	On 01/11/2018	Bond Future			8.70916		78.79532	8.68823	78.95126		12.69	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	

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/R186	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future	192.51195		192.51195		191.66582	191.66582			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	156.36190		156.36190		156.07902	156.07902			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	8.38015	90.57915			8.36521	90.68674		9.42	0.00	0.00	0	44,803.00
R213	On 02/08/2018	Bond Future	8.40585	92.25390			8.39047	92.36325		9.78	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	8.76119	79.04290			8.74128	79.20384		12.63	0.00	0.00	0	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	9.10040	9.10040			9.00510	9.00510		11.46	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	9.22590	9.22590			9.12830	9.12830		12.03	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	9.34630	9.34630			9.24560	9.24560		12.40	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	9.93050	9.93050			9.83530	9.83530		13.18	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	2.90250	2.90250			2.87960	2.87960		11.46	0.00	0.00	0	8,320.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.85470	2.85470			2.83220	2.83220		12.13	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.80600	2.80600			2.78560	2.78560		12.66	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.80290	2.80290			2.78520	2.78520		13.35	0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.22140	1.22140			1.20790	1.20790			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.19990	1.19990			1.18650	1.18650			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.18100	1.18100			1.16700	1.16700			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.14390	1.14390			1.13210	1.13210			0.00	0.00	0	0.00
Total for Derivatives :												2,824,763,583.28	228,249	5 609 970.00
Grand Total:												2,824,763,583.28	228,249	5 609 970.00