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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 09/04/2018

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 10/04/2018	Any day expiry	12.09230	12.09230		12.05460	12.05460		14.03	0.00	0.00	0	10,000.00
\$ / R	On 10/04/2018	Any day expiry	11.65	Call	442.37290	0.44237	405.14650	0.40515	442.373	24.27	1.00	0	20,000.00
\$ / R	On 16/04/2018	Any day expiry	12.09900		12.09900		12.06300	12.06300	12.66	0.00	0.00	0	192.00
\$ / R	On 17/04/2018	Any day expiry	12.10070		12.10070		12.06470	12.06470	12.71	0.00	0.00	0	1,551.00
\$ / R	On 20/04/2018	Any day expiry	12.10570		12.10570		12.06970	12.06970	12.78	0.00	0.00	0	0.00
\$ / R	On 20/04/2018	Any day expiry	12.03	Put	75.56530	0.07557	94.85530	0.09486	75.565	13.07	0.39	0	20,000.00
\$ / R	On 24/04/2018	Any day expiry	12.11250		12.11250		12.07650	12.07650	12.48	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry	12.11420		12.11420		12.07810	12.07810	12.59	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	2,885.88840	2.88589	2,921.98860	2.92199	2,885.888	30.42	1.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	0.28370	0.00028	0.18180	0.00018	0.284	40.65	0.00	0	2,000.00
\$ / R	On 26/04/2018	Any day expiry	12.11590		12.11590		12.07980	12.07980	12.69	0.00	0.00	0	1,846.00
\$ / R	On 30/04/2018	Any day expiry	12.12270		12.12270		12.08660	12.08660	12.56	0.00	2,550,360.00	212	396.00
\$ / R	On 30/04/2018	Any day expiry	11.70	Put	20.40630	0.02041	25.31830	0.02532	20.406	12.45	0.11	0	400.00
\$ / R	On 30/04/2018	Any day expiry	11.76	Put	28.83680	0.02884	35.61030	0.03561	28.837	12.46	0.15	0	202.00
\$ / R	On 30/04/2018	Any day expiry	11.78	Put	32.18630	0.03219	39.66040	0.03966	32.186	12.47	0.17	0	100.00
\$ / R	On 30/04/2018	Any day expiry	11.85	Put	46.32570	0.04633	56.54940	0.05655	46.326	12.49	0.22	0	288.00

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	11.87	Call	303.81520	0.30382	278.80160	0.27880	303.815	12.49	0.76	0.00	0	202.00
\$ / R	On 30/04/2018	Any day expiry	11.91	Call	274.48200	0.27448	251.27870	0.25128	274.482	12.51	0.73	0.00	0	100.00
\$ / R	On 30/04/2018	Any day expiry	11.94	Call	253.47990	0.25348	231.69690	0.23170	253.480	12.52	0.70	0.00	0	288.00
\$ / R	On 30/04/2018	Any day expiry	12.04	Put	107.39750	0.10740	0.00000	0.00000	107.398	12.54	0.40	1,171,507.41	240	240.00
\$ / R	On 30/04/2018	Any day expiry	12.10	Call	157.20220	0.15720	143.34170	0.14334	157.202	12.56	0.53	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	12.11	Call	152.46770	0.15247	0.00000	0.00000	152.468	12.60	0.52	1,507,007.10	240	240.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	1,677.79870	1.67780	1,713.95160	1.71395	1,677.799	19.47	1.00	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	0.11710	0.00012	0.09400	0.00009	0.117	28.79	0.00	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	0.12960	0.00013	0.08160	0.00008	0.130	32.23	0.00	0.00	0	500.00
\$ / R	On 02/05/2018	Any day expiry			12.12610	12.12610	12.08990	12.08990		12.82	0.00	0.00	0	0.00
\$ / R	On 02/05/2018	Any day expiry	11.50	Put	5.43780	0.00544	6.69570	0.00670	5.438	11.93	0.04	0.00	0	2,000.00
\$ / R	On 02/05/2018	Any day expiry	11.80	Call	362.29620	0.36230	336.25340	0.33625	362.296	12.04	0.82	0.00	0	2,000.00
\$ / R	On 02/05/2018	Any day expiry	12.50	Call	46.43810	0.04644	43.37350	0.04337	46.438	14.01	0.20	0.00	0	2,000.00
\$ / R	On 04/05/2018	Any day expiry			12.12950	12.12950	12.11620	12.11620		12.94	0.00	0.00	0	0.00
\$ / R	On 04/05/2018	Any day expiry	12.25	Call	115.57850	0.11558	0.00000	0.00000	115.579	13.28	0.39	95,645,282.80	20,000	20,000.00
\$ / R	On 07/05/2018	Any day expiry			12.13460	12.13460	12.09840	12.09840		12.74	0.00	0.00	0	100,000.00
\$ / R	On 07/05/2018	Any day expiry	12.00	Call	242.67520	0.24268	221.80780	0.22181	242.675	12.51	0.63	0.00	0	100,000.00
\$ / R	On 09/05/2018	Any day expiry			12.13800	12.13800	12.10180	12.10180		12.86	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	635.51760	0.63552	669.10030	0.66910	635.518	14.82	0.87	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	1,723.13970	1.72314	1,759.36910	1.75937	1,723.140	18.12	0.99	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	0.19210	0.00019	0.38190	0.00038	0.192	27.46	0.00	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			12.14140	12.14140	12.10510	12.10510		12.94	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			12.14640	12.14640	12.11000	12.11000		12.82	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	645.72720	0.64573	678.60230	0.67860	645.727	14.76	0.85	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	2,354.03000	2.35403	2,390.39050	2.39039	2,354.030	19.69	1.00	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	0.51720	0.00052	0.71120	0.00071	0.517	28.33	0.00	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			12.14800	12.14800	12.11170	12.11170		12.86	0.00	0.00	0	0.00
\$ / R	On 15/05/2018	Any day expiry	10.90	Put	2.14920	0.00215	2.67370	0.00267	2.149	15.16	0.01	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	11.70	Put	40.23210	0.04023	46.62460	0.04662	40.232	12.28	0.16	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	12.20	Call	173.71210	0.17371	158.89030	0.15889	173.712	13.02	0.47	0.00	0	1,000.00
\$ / R	On 18/05/2018	Any day expiry			12.15300	12.15300	12.11660	12.11660		12.96	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry	12.00	Put	133.75760	0.13376	147.49510	0.14750	133.758	12.77	0.37	0.00	0	51,000.00
\$ / R	On 31/05/2018	Any day expiry			12.17440	12.17440	12.13800	12.13800		12.91	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,633.46410	1.63346	1,669.25500	1.66925	1,633.464	16.96	0.97	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	1.19460	0.00119	1.15110	0.00115	1.195	23.10	0.00	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	1.03730	0.00104	1.00580	0.00101	1.037	25.28	0.00	0.00	0	500.00
\$ / R	On 08/06/2018	Any day expiry			12.18760	12.18760	12.15120	12.15120		13.06	0.00	0.00	0	0.00
\$ / R	On 08/06/2018	Any day expiry	12.80	Call	86.83540	0.08684	79.53340	0.07953	86.835	14.76	0.22	0.00	0	1,746.00
\$ / R	On 18/06/2018	Foreign Exchange Future			12.20360	12.20360	12.16690	12.16690		13.07	0.00	427,662,958.40	35,044	904,939.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	6.35300	0.00635	8.13910	0.00814	6.353	12.28	0.03	0.00	0	60,750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	14.89350	0.01489	17.54980	0.01755	14.893	12.30	0.05	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.35	Call	879.92040	0.87992	846.52890	0.84653	879.920	12.32	0.91	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.45	Call	790.90550	0.79091	757.91080	0.75791	790.906	12.33	0.89	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	44.02400	0.04402	47.91210	0.04791	44.024	12.34	0.13	15,763,436.40	10,000	20,066.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	11.60	Put	60.28590	0.06029	65.67040	0.06567	60.286	12.35	0.17	0.00	0	8,000.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	11.70	Call	586.04630	0.58605	556.20930	0.55621	586.046	12.47	0.79	0.00	0	60.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	95.44780	0.09545	103.11720	0.10312	95.448	12.53	0.24	0.00	0	60,000.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	11.77	Put	101.02540	0.10103	109.02930	0.10903	101.025	12.56	0.25	0.00	0	76,000.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	11.80	Put	109.80360	0.10980	118.32090	0.11832	109.804	12.59	0.26	0.00	0	1,500.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	11.90	Put	142.73630	0.14274	153.05940	0.15306	142.736	12.71	0.32	0.00	0	9,500.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Call	385.09250	0.38509	360.63650	0.36064	385.093	12.83	0.63	0.00	0	3,000.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	181.49250	0.18149	193.73650	0.19374	181.493	12.83	0.37	0.00	0	35,050.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	235.82450	0.23582	250.46300	0.25046	235.825	12.97	0.44	0.00	0	372.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	12.13	Call	314.33600	0.31434	292.47630	0.29248	314.336	12.99	0.55	0.00	0	500.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	245.70830	0.24571	260.75070	0.26075	245.708	13.00	0.45	0.00	0	155,500.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Call	309.30830	0.30931	287.65070	0.28765	309.308	13.00	0.55	0.00	0	8,000.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	250.73700	0.25074	265.98160	0.26598	250.737	13.01	0.46	0.00	0	500.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	12.24	Call	263.49280	0.26349	245.61220	0.24561	263.493	13.18	0.49	0.00	0	500.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	305.81870	0.30582	324.85180	0.32485	305.819	13.20	0.51	0.00	0	2,415.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	336.26980	0.33627	356.35500	0.35636	336.270	13.34	0.54	0.00	0	24,500.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	401.09470	0.40109	423.17860	0.42318	401.095	13.61	0.59	0.00	0	12,603.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	174.32900	0.17433	161.55570	0.16156	174.329	13.88	0.36	0.00	0	2,550.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	470.72900	0.47073	494.65570	0.49466	470.729	13.88	0.64	0.00	0	114,600.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	662.50760	0.66251	690.29820	0.69030	662.508	14.56	0.74	0.00	0	66.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	838.30240	0.83830	868.43070	0.86843	838.302	15.09	0.81	0.00	0	2,700.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	76.60700	0.07661	70.44180	0.07044	76.607	15.19	0.18	0.00	0	15,500.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	873.00700	0.87301	903.54180	0.90354	873.007	15.19	0.82	0.00	0	21,728.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	916.86920	0.91687	947.88340	0.94788	916.869	15.31	0.83	0.00	0	1,250.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	1,024.10420	1.02410	1,056.13300	1.05613	1,024.104	15.61	0.86	0.00	0	965.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	1,051.30150	1.05130	1,083.55640	1.08356	1,051.301	15.68	0.87	0.00	0	372.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	1,142.93750	1.14294	1,175.87570	1.17588	1,142.938	15.93	0.88	0.00	0	25,500.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	42.86440	0.04286	39.40720	0.03941	42.864	16.05	0.11	0.00	0	60,000.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,291.44980	1.29145	1,324.68150	1.32468	1,291.450	16.24	0.91	0.00	0	5,183.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,310.07150	1.31007	1,343.42340	1.34342	1,310.071	16.26	0.91	0.00	0	7,420.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,328.74450	1.32874	1,362.21300	1.36221	1,328.745	16.28	0.92	0.00	0	114,600.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,460.73620	1.46074	1,494.92440	1.49492	1,460.736	16.42	0.93	0.00	0	70,530.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,565.79530	1.56580	1,600.44610	1.60045	1,565.795	16.52	0.95	0.00	0	2,415.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,613.87830	1.61388	1,648.71320	1.64871	1,613.878	16.57	0.95	0.00	0	500.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,623.51730	1.62352	1,658.38720	1.65839	1,623.517	16.58	0.95	0.00	0	40,000.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,642.81640	1.64282	1,677.75420	1.67775	1,642.816	16.60	0.95	0.00	0	300.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,652.47630	1.65248	1,687.44750	1.68745	1,652.476	16.61	0.95	0.00	0	500.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,710.57290	1.71057	1,745.73140	1.74573	1,710.573	16.67	0.96	0.00	0	1,000.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Call	11.47060	0.01147	10.20070	0.01020	11.471	16.77	0.03	0.00	0	30,000.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,807.87060	1.80787	1,843.30070	1.84330	1,807.871	16.77	0.97	0.00	0	500.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	1,905.66790	1.90567	1,941.32520	1.94133	1,905.668	16.87	0.97	0.00	0	7,028.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	2,053.11250	2.05311	2,089.04070	2.08904	2,053.113	17.02	0.98	0.00	0	2,000.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	3.65150	0.00365	3.21710	0.00322	3.651	17.30	0.01	0.00	0	7,600.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	2.73860	0.00274	2.63690	0.00264	2.739	17.70	0.01	0.00	0	50.00		

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\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	2.63470	0.00263	2.54100	0.00254	2.635	18.17	0.01	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	2.40160	0.00240	2.32630	0.00233	2.402	19.59	0.01	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	2.38370	0.00238	2.30980	0.00231	2.384	19.73	0.01	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	2.33950	0.00234	2.26930	0.00227	2.339	20.11	0.01	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	2.30070	0.00230	2.23380	0.00223	2.301	20.48	0.01	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	2.24760	0.00225	2.18550	0.00219	2.248	21.10	0.01	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	2.22370	0.00222	2.16390	0.00216	2.224	21.43	0.01	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	2.21430	0.00221	2.15550	0.00216	2.214	21.57	0.01	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	2.15370	0.00215	2.10180	0.00210	2.154	22.80	0.01	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	1.16070	0.00116	1.02170	0.00102	1.161	23.08	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	0.74180	0.00074	0.64940	0.00065	0.742	23.08	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	0.69730	0.00070	0.61000	0.00061	0.697	23.08	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.59090	0.00059	0.51590	0.00052	0.591	23.08	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.55510	0.00056	0.48430	0.00048	0.555	23.08	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.42270	0.00042	0.36760	0.00037	0.423	23.08	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.23760	0.00024	0.20520	0.00021	0.238	23.08	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.19980	0.00020	0.17220	0.00017	0.200	23.08	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.12620	0.00013	0.10820	0.00011	0.126	23.08	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.08650	0.00009	0.07380	0.00007	0.087	23.08	0.00	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			12.22090	12.22090	12.18400	12.18400		13.18	0.00	0.00	0	1,790.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,606.52550	1.60653	1,640.97130	1.64097	1,606.525	16.76	0.93	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	2.53250	0.00253	2.26070	0.00226	2.533	20.67	0.01	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	1.27720	0.00128	1.13950	0.00114	1.277	21.30	0.00	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.22570	12.22570	12.18860	12.18860		13.24	0.00	0.00	0	100.00
\$ / R	On 06/07/2018	Any day expiry			12.23200	12.23200	12.19480	12.19480		13.29	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	236.58450	0.23658	249.81800	0.24982	236.585	13.06	0.41	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	46.48970	0.04649	42.36860	0.04237	46.490	16.48	0.10	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	38.06790	0.03807	34.72070	0.03472	38.068	16.69	0.09	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.25410	12.25410	12.21660	12.21660		13.36	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.26040	12.26040	12.22280	12.22280		13.35	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	2,212.21830	2.21222	2,248.26320	2.24826	2,212.218	17.80	0.95	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	2.77300	0.00277	1.93410	0.00193	2.773	19.35	0.01	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.26200	12.26200	12.22440	12.22440		13.36	0.00	0.00	0	70.00
\$ / R	On 27/07/2018	Any day expiry			12.26510	12.26510	12.22750	12.22750		13.39	0.00	0.00	0	1,345.00
\$ / R	On 31/07/2018	Any day expiry			12.27150	12.27150	12.23380	12.23380		13.38	0.00	0.00	0	1,303.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,587.28830	1.58729	1,621.20020	1.62120	1,587.288	16.65	0.89	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	3.73250	0.00373	3.04450	0.00304	3.733	18.86	0.01	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	1.54890	0.00155	1.20940	0.00121	1.549	18.94	0.00	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.28250	12.28250	12.24470	12.24470		13.49	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	399.87870	0.39988	418.34470	0.41834	399.879	13.54	0.50	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,639.16570	1.63917	1,673.11050	1.67311	1,639.166	16.70	0.89	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	2.38220	0.00238	1.78550	0.00179	2.382	18.66	0.01	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.29200	12.29200	12.25410	12.25410		13.49	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.32050	12.32050	12.28220	12.28220		13.54	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	1,572.13940	1.57214	1,605.53590	1.60554	1,572.139	16.44	0.85	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	4.26940	0.00427	3.40350	0.00340	4.269	17.57	0.01	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	1.75440	0.00175	1.35310	0.00135	1.754	17.57	0.00	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			12.34740	12.34740	12.30870	12.30870		13.61	0.00	5,457,550.80	442	51,301.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	105.68880	0.10569	108.84020	0.10884	105.689	12.61	0.18	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	110.13230	0.11013	113.52420	0.11352	110.132	12.62	0.19	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	134.34760	0.13435	139.05630	0.13906	134.348	12.69	0.22	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	177.23070	0.17723	184.94660	0.18495	177.231	12.80	0.27	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	212.27150	0.21227	221.36780	0.22137	212.272	12.93	0.30	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	272.27010	0.27227	283.57710	0.28358	272.270	13.13	0.36	220,108.11	50	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	418.71110	0.41871	434.68400	0.43468	418.711	13.54	0.47	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	385.12070	0.38512	366.42470	0.36642	385.121	13.90	0.47	0.00	0	1,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	609.44270	0.60944	631.05670	0.63106	609.443	14.11	0.57	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	636.46000	0.63646	658.64000	0.65864	636.460	14.19	0.58	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	297.72250	0.29772	282.82970	0.28283	297.723	14.42	0.38	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	289.31330	0.28931	0.00000	0.00000	289.313	14.48	0.37	230,471.30	50	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	778.42860	0.77843	803.26350	0.80326	778.429	14.58	0.64	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	1,091.10470	1.09110	1,120.43010	1.12043	1,091.105	15.34	0.74	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	179.82800	0.17983	170.93380	0.17093	179.828	15.44	0.25	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	149.19020	0.14919	142.02580	0.14203	149.190	15.82	0.21	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	129.46760	0.12947	122.88830	0.12289	129.468	16.08	0.19	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	11.65100	0.01165	12.68390	0.01268	11.651	18.58	0.02	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	10.77920	0.01078	11.68520	0.01169	10.779	18.62	0.02	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	9.42080	0.00942	10.22630	0.01023	9.421	18.63	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	7.65000	0.00765	8.35410	0.00835	7.650	18.63	0.01	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.36480	12.36480	12.32590	12.32590		13.63	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,560.15700	1.56016	1,593.17120	1.59317	1,560.157	16.25	0.82	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	12.63820	0.01264	12.42650	0.01243	12.638	19.12	0.02	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	6.23380	0.00623	6.15310	0.00615	6.234	19.12	0.01	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.40710	12.40710	12.36800	12.36800		13.76	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.41330	12.41330	12.37420	12.37420		13.75	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.41640	12.41640	12.37730	12.37730		13.77	0.00	0.00	0	430.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,550.72580	1.55073	1,582.41740	1.58242	1,550.726	16.16	0.79	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	20.19530	0.02020	19.55910	0.01956	20.195	19.35	0.03	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	11.06300	0.01106	10.71800	0.01072	11.063	19.35	0.02	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.42420	12.42420	12.38510	12.38510		13.77	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	264.59150	0.26459	273.10810	0.27311	264.592	13.10	0.31	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,600.84210	1.60084	1,632.70390	1.63270	1,600.842	16.21	0.80	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	15.32000	0.01532	14.82830	0.01483	15.320	19.36	0.02	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.43660	12.43660	12.39760	12.39760		13.86	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			12.44120	12.44120	12.40220	12.40220		13.88	0.00	0.00	0	0.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	45.10410	0.04510	45.04010	0.04504	45.104	12.95	0.08	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	192.65910	0.19266	197.89310	0.19789	192.659	12.93	0.25	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	292.90820	0.29291	280.19360	0.28019	292.908	15.18	0.32	0.00	0	51,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R			On 30/11/2018	Any day expiry										
					12.46300	12.46300	12.42400	12.42400		13.90	0.00	0.00	0	0.00
\$ / R	13.80	Put	On 30/11/2018	Any day expiry	1,544.58730	1.54459	1,574.51550	1.57452	1,544.587	16.10	0.77	0.00	0	1,000.00
\$ / R	16.70	Call	On 30/11/2018	Any day expiry	26.14910	0.02615	25.03540	0.02504	26.149	19.41	0.04	0.00	0	500.00
\$ / R	17.31	Call	On 30/11/2018	Any day expiry	14.37390	0.01437	13.73300	0.01373	14.374	19.41	0.02	0.00	0	500.00
\$ / R			On 11/12/2018	Any day expiry	12.48000	12.48000	12.44120	12.44120		13.97	0.00	0.00	0	0.00
\$ / R	13.65	Put	On 11/12/2018	Any day expiry	1,417.24860	1.41725	1,446.11490	1.44611	1,417.249	15.86	0.73	0.00	0	20,000.00
\$ / R	15.69	Call	On 11/12/2018	Any day expiry	61.60130	0.06160	60.15810	0.06016	61.601	18.53	0.08	0.00	0	20,000.00
\$ / R			On 14/12/2018	Foreign Exchange Future	12.48470	12.48470	12.44580	12.44580		13.99	0.00	3,745,410.00	300	21,134.00
\$ / R	11.64	Put	On 14/12/2018	Foreign Exchange Future	199.69740	0.19970	204.33410	0.20433	199.697	12.99	0.24	0.00	0	2,764.00
\$ / R	12.50	Call	On 14/12/2018	Foreign Exchange Future	567.83200	0.56783	545.40950	0.54541	567.832	13.99	0.52	0.00	0	150.00
\$ / R	13.00	Call	On 14/12/2018	Foreign Exchange Future	396.41930	0.39642	379.67010	0.37967	396.419	14.79	0.39	0.00	0	6,000.00
\$ / R	13.20	Call	On 14/12/2018	Foreign Exchange Future	343.79130	0.34379	329.47680	0.32948	343.791	15.11	0.35	0.00	0	7,000.00
\$ / R	13.80	Call	On 14/12/2018	Foreign Exchange Future	226.93220	0.22693	217.13610	0.21714	226.932	16.09	0.25	0.00	0	2,764.00
\$ / R	14.89	Call	On 14/12/2018	Foreign Exchange Future	103.62320	0.10362	99.58130	0.09958	103.623	17.38	0.12	0.00	0	1,000.00
\$ / R	15.95	Call	On 14/12/2018	Foreign Exchange Future	55.28700	0.05529	54.19610	0.05420	55.287	18.93	0.07	0.00	0	2,000.00
\$ / R			On 31/12/2018	Any day expiry	12.51110	12.51110	12.47230	12.47230		13.98	0.00	0.00	0	0.00
\$ / R	13.80	Put	On 31/12/2018	Any day expiry	1,538.38450	1.53838	1,566.71910	1.56672	1,538.385	16.03	0.74	0.00	0	1,000.00
\$ / R	16.93	Call	On 31/12/2018	Any day expiry	31.05900	0.03106	29.93280	0.02993	31.059	19.29	0.04	0.00	0	500.00
\$ / R	17.58	Call	On 31/12/2018	Any day expiry	17.29740	0.01730	16.64760	0.01665	17.297	19.29	0.02	0.00	0	500.00
\$ / R			On 13/02/2019	Any day expiry	12.57770	12.57770	12.53950	12.53950		14.16	0.00	0.00	0	70.00
\$ / R			On 18/03/2019	Foreign Exchange Future	12.62720	12.62720	12.58960	12.58960		14.22	0.00	0.00	0	2,515.00
\$ / R	10.33	Put	On 18/03/2019	Foreign Exchange Future	23.53020	0.02353	0.00000	0.00000	23.530	12.08	0.04	482,936.55	1,000	1,000.00
\$ / R	11.74	Put	On 18/03/2019	Foreign Exchange Future	277.20420	0.27720	0.00000	0.00000	277.204	13.23	0.26	3,342,529.35	1,000	1,000.00
\$ / R	12.06	Put	On 18/03/2019	Foreign Exchange Future	398.20220	0.39820	406.82200	0.40682	398.202	13.47	0.34	0.00	0	4,145.00
\$ / R	13.45	Call	On 18/03/2019	Foreign Exchange Future	429.12840	0.42913	413.66950	0.41367	429.128	15.32	0.36	0.00	0	4,145.00
\$ / R	14.48	Call	On 18/03/2019	Foreign Exchange Future	238.36040	0.23836	0.00000	0.00000	238.360	16.60	0.22	5,589,895.50	2,000	1,000.00
\$ / R			On 27/03/2019	Any day expiry	12.64080	12.64080	12.60330	12.60330		14.22	0.00	0.00	0	4,414.00
\$ / R			On 14/06/2019	Foreign Exchange Future	12.75990	12.75990	12.72260	12.72260		14.47	0.00	0.00	0	3,087.00
\$ / R			On 13/12/2019	Foreign Exchange Future	13.03480	13.03480	12.99730	12.99730		14.90	0.00	0.00	0	0.00
\$ / R	20.00	Call	On 13/12/2019	Foreign Exchange Future	70.97320	0.07097	66.71390	0.06671	70.973	19.28	0.06	0.00	0	2,000.00
\$ / R			On 12/06/2020	Foreign Exchange Future	13.33170	13.33170	13.29350	13.29350		15.30	0.00	0.00	0	0.00
\$ / R			On 28/07/2020	Any day expiry	13.41830	13.41830	13.37970	13.37970		15.42	0.00	0.00	0	84,000.00
\$ / R			On 14/09/2020	Foreign Exchange Future	13.50870	13.50870	13.46970	13.46970		15.56	0.00	0.00	0	0.00
\$ / R MAXI			On 18/06/2018	Foreign Exchange Future	12.20360	12.20360	12.16690	12.16690		13.07	0.00	0.00	0	395.00
\$ / R MAXI			On 17/09/2018	Foreign Exchange Future	12.34740	12.34740	12.30870	12.30870		13.61	0.00	0.00	0	50.00
\$ / R MAXI			On 14/12/2018	Foreign Exchange Future	12.48470	12.48470	12.44580	12.44580		13.99	0.00	0.00	0	28.00
\$ / R MAXI			On 14/06/2019	Foreign Exchange Future	12.75990	12.75990	12.72260	12.72260		14.47	0.00	0.00	0	0.00
£ / R			On 30/04/2018	Any day expiry	17.14310	17.14310	17.03970	17.03970		13.41	0.00	0.00	0	9.00
£ / R			On 15/05/2018	Any day expiry	17.18950	17.18950	17.08570	17.08570		13.58	0.00	0.00	0	11.00
£ / R			On 18/06/2018	Foreign Exchange Future	17.29110	17.29110	17.18700	17.18700		13.91	0.00	6,086,467.20	352	187,577.00
£ / R	17.50	Put	On 18/06/2018	Foreign Exchange Future	543.89020	0.54389	605.04210	0.60504	543.890	14.20	0.56	0.00	0	500.00
£ / R	20.40	Call	On 18/06/2018	Foreign Exchange Future	9.44950	0.00945	7.65710	0.00766	9.450	17.95	0.02	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 17/09/2018	Foreign Exchange Future			17.56370		17.56370		17.45610	17.45610		14.44	0.00	4,004,523.60	228	18,494.00
£ / R	On 14/12/2018	Foreign Exchange Future			17.82750		17.82750		17.71800	17.71800		14.77	0.00	0.00	0	4,345.00
£ / R	On 18/03/2019	Foreign Exchange Future			18.10980		18.10980		17.99930	17.99930		14.92	0.00	0.00	0	3,129.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.37070		18.37070		18.26080	18.26080		14.87	0.00	0.00	0	5,465.00
¥ / R	On 03/05/2018	Any day expiry			0.11341		0.11341		0.11304	0.11304		17.95	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.11448		0.11448		0.11409	0.11409		16.41	0.00	0.00	0	8,296.00
¥ / R	On 29/06/2018	Any day expiry			0.11474		0.11474		0.11435	0.11435		16.23	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.11659		0.11659		0.11618	0.11618		14.04	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.11868		0.11868		0.11827	0.11827		13.05	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12320		0.12320		0.12277	0.12277		12.51	0.00	0.00	0	0.00
€ / R	On 11/04/2018	Any day expiry			14.89290		14.89290		14.78160	14.78160		11.23	0.00	3,152,220.00	214	0.00
€ / R	On 30/04/2018	Any day expiry			14.94830		14.94830		14.84080	14.84080		11.39	0.00	0.00	0	16.00
€ / R	On 23/05/2018	Any day expiry			15.02090		15.02090		14.91220	14.91220		11.71	0.00	0.00	0	41.00
€ / R	On 18/06/2018	Foreign Exchange Future			15.10250		15.10250		14.99340	14.99340		11.93	0.00	11,915,872.50	789	121,677.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	7.70880		0.00771		9.95980	0.00996	7.709	13.07	0.02	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	13.62320		0.01362		18.22360	0.01822	13.623	12.44	0.04	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	23.50690		0.02351		30.53940	0.03054	23.507	12.03	0.07	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	45.62880		0.04563		57.46150	0.05746	45.629	11.51	0.12	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.30	Call	853.66030		0.85366		759.89970	0.75990	853.660	11.41	0.87	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.40	Call	768.75850		0.76876		681.05240	0.68105	768.759	11.36	0.84	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	365.52320		0.36552		309.73510	0.30974	365.523	11.85	0.56	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	403.60070		0.40360		473.34340	0.47334	403.601	12.24	0.56	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.63	Call	147.32180		0.14732		123.34320	0.12334	147.322	13.02	0.28	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.00	Call	84.02270		0.08402		69.27330	0.06927	84.023	13.73	0.18	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,379.48190		1.37948		1,480.88990	1.48089	1,379.482	14.49	0.90	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	3.14710		0.00315		2.98850	0.00299	3.147	19.33	0.01	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	0.73070		0.00073		0.53530	0.00054	0.731	23.56	0.00	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.39060		15.39060		15.27840	15.27840		12.60	0.00	4,924,992.00	320	57,137.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	26.47790		0.02648		26.90760	0.02691	26.478	12.24	0.05	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	94.75750		0.09476		110.14730	0.11015	94.758	11.59	0.15	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	808.39580		0.80840		882.77410	0.88277	808.396	13.25	0.61	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	161.18490		0.16118		143.20790	0.14321	161.185	14.56	0.20	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	17.92800		0.01793		16.29870	0.01630	17.928	18.10	0.03	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.67440		15.67440		15.56130	15.56130		12.93	0.00	0.00	0	4,549.00
€ / R	On 18/03/2019	Foreign Exchange Future			15.98740		15.98740		15.87460	15.87460		13.21	0.00	0.00	0	2,625.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.23610		16.23610		16.12190	16.12190		13.54	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap			93.22000		93.22000		92.96000	92.96000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			90.13000		90.13000		89.86000	89.86000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			88.80000		88.80000		88.53000	88.53000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			90.90000		90.90000		90.65000	90.65000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			94.65000		94.65000		94.42000	94.42000			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		93.15000	93.15000		92.92000	92.92000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap		95.17000	95.17000		94.94000	94.94000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap		98.87000	98.87000		98.63000	98.63000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap		99.17000	99.17000		98.91000	98.91000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap		94.31000	94.31000		94.03000	94.03000			0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap		99.77000	99.77000		99.49000	99.49000			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		100.44000	100.44000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap		99.41000	99.41000		99.41000	99.41000			0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap		100.04000	100.04000		100.03000	100.03000			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		98.59000	98.59000		98.59000	98.59000			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		98.50000	98.50000		98.49000	98.49000			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		98.83000	98.83000		98.82000	98.82000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		99.16000	99.16000		99.16000	99.16000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap		99.49000	99.49000		99.48000	99.48000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap		99.82000	99.82000		99.80000	99.80000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap		100.69000	100.69000		100.67000	100.67000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap		98.36000	98.36000		98.35000	98.35000			0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap		100.15000	100.15000		100.14000	100.14000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		95.61000	95.61000		95.57000	95.57000			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		94.76000	94.76000		94.71000	94.71000			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		93.88000	93.88000		93.81000	93.81000			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		93.96000	93.96000		93.89000	93.89000			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		96.08000	96.08000		96.00000	96.00000			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap		96.15000	96.15000		96.06000	96.06000			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap		97.27000	97.27000		97.18000	97.18000			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap		99.42000	99.42000		99.32000	99.32000			0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap		100.61000	100.61000		100.51000	100.51000			0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap		95.64000	95.64000		95.52000	95.52000			0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap		99.92000	99.92000		99.79000	99.79000			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future		588.01300	588.01300		588.80500	588.80500			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future		693.80600	693.80600		695.23900	695.23900			0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future		634.68000	634.68000		636.56700	636.56700			0.00	0.00	0	805.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future		9.39000	9.39000		9.34740	9.34740		11.07	0.00	0.00	0	12,469.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future		9.50630	9.50630		9.46190	9.46190		11.44	0.00	0.00	0	750.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future		9.61920	9.61920		9.57500	9.57500		12.17	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			9.84890		9.84890		9.80600	9.80600		12.62	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future			9.59880		9.59880		9.53620	9.53620		12.44	0.00	0.00	0	1,340.00
CAD/ R	On 14/12/2018	Foreign Exchange Future			9.85230		9.85230		9.78730	9.78730		12.90	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future			12.81750		12.81750		12.73570	12.73570		11.09	0.00	0.00	0	1,215.00
CHF / R	On 17/09/2018	Foreign Exchange Future			13.07510		13.07510		12.99000	12.99000		11.94	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future			13.33020		13.33020		13.24390	13.24390		12.59	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future			13.82760		13.82760		13.73850	13.73850		13.21	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future			1.93140		1.93140		1.92290	1.92290		12.18	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future			1.94840		1.94840		1.93880	1.93880		12.43	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future			1.96460		1.96460		1.95450	1.95450		12.94	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future			1.99600		1.99600		1.98520	1.98520		13.66	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future			2.02800		2.02800		2.01360	2.01360		13.18	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future			2.06730		2.06730		2.05230	2.05230		13.26	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future			2.10720		2.10720		2.09170	2.09170		13.87	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.25330		2.25330		2.23780	2.23780		14.61	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			10.19279		80.40417		10.16335	80.59560			0.00	0.00	0	9,466.00
ES33	On 02/08/2018	Bond Future			10.27305		81.88941		10.24263	82.08437			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			10.37295		83.83873		10.33851	84.09996			0.00	0.00	0	7,957.00
ES42	On 02/08/2018	Bond Future			10.45099		85.38744		10.41544	85.65356			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	631.40900		631.40900		633.17600	633.17600			0.00	0.00	0	474.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.55850		1.55850		1.55380	1.55380		12.93	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.58040		1.58040		1.57530	1.57530		13.78	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.60030		1.60030		1.59520	1.59520		13.87	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.69190		1.69190		1.68680	1.68680		14.87	0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	135.74014		135.74014		135.73862	135.73862			0.00	0.00	0	1,033.00
I2025	On 02/08/2018	Bond Future	136.87469		136.87469		136.87370	136.87370			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	103.21188		103.21188		104.22788	104.22788			0.00	0.00	0	1,370.00
I2029	On 02/08/2018	Bond Future	105.12411		105.12411		106.15936	106.15936			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	108.59894		108.59894		109.08458	109.08458			0.00	0.00	0	6,055.00
I2033	On 02/08/2018	Bond Future	110.61099		110.61099		111.10604	111.10604			0.00	0.00	0	1,515.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future	134.05418		134.05418		134.05165	134.05165			0.00	0.00	0	8,991.00
I2038	On 02/08/2018	Bond Future	134.98501		134.98501		134.98290	134.98290			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	125.82420		125.82420		128.87607	128.87607			0.00	0.00	0	10,874.00
I2046	On 02/08/2018	Bond Future	128.15546		128.15546		131.26432	131.26432			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	133.95429		133.95429		136.03230	136.03230			0.00	0.00	0	9,788.00
I2050	On 02/08/2018	Bond Future	134.70316		134.70316		136.82036	136.82036			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	262.02900		262.02900		263.35500	263.35500			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	0.11970		0.11970		0.11930	0.11930			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future	0.11940		0.11940		0.11870	0.11870			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future	0.11920		0.11920		0.11870	0.11870			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.11710		0.11710		0.11550	0.11550			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			1.57120		1.57120		1.55820	1.55820		12.84	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.59530		1.59530		1.58170	1.58170		13.54	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future			1.61870		1.61870		1.60510	1.60510		13.43	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.66420		1.66420		1.65040	1.65040		13.33	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			8.91370		8.91370		8.83830	8.83830		11.99	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			9.01890		9.01890		8.94160	8.94160		12.44	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			9.12140		9.12140		9.04330	9.04330		13.05	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.63510		9.63510		9.55420	9.55420		13.70	0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.25870		1.25870		1.25670	1.25670			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.26700		1.26700		1.26480	1.26480			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.27500		1.27500		1.27280	1.27280			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.34250		1.34250		1.34070	1.34070			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.41690		1.41690		1.41260	1.41260			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.42250		1.42250		1.41820	1.41820			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.23750		1.23750		1.23230	1.23230			0.00	0.00	0	190.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.24650		1.24650		1.24130	1.24130			0.00	0.00	0	0.00
R / ¥	On 03/05/2018	Any day expiry			8.81790		8.81790	0.11293	8.84670	8.84670		14.17	0.00	0.00	0	0.00
R / ¥	On 03/05/2018	Any day expiry	8.94	Call	727.27460		0.07273	0.11293	844.14700	0.08441	727.275	13.69	0.35	0.00	0	100,000.00
R / ¥	On 29/06/2018	Any day expiry			8.71520		8.71520	0.11293	8.74490	8.74490		15.09	0.00	0.00	0	0.00
R / ¥	On 29/06/2018	Any day expiry	8.34	Put	1,217.12420		0.12171	0.11293	1,155.18640	0.11552	1,217.124	16.77	0.28	0.00	0	110,000.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.73520		8.73520	0.11293	8.76490	8.76490		14.66	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	3,040.60080		0.30406	0.11293	2,905.66320	0.29057	3,040.601	14.16	0.60	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.57710		8.57710	0.11293	8.60710	8.60710		15.67	0.00	0.00	0	283.00
R186	On 03/05/2018	Bond Future			8.08361		118.75790		8.04846	118.99390		6.18	0.00	1,306,336.90	11	191,135.00
R186	On 03/05/2018	Bond Future	7.85	Call	200.94000		0.20094		286.94000	0.28694	200.940	6.02	0.20	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.25	Put	351.89000		0.35189		327.84000	0.32784	351.890	6.49	0.28	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.35	Put	206.55000		0.20655		196.42000	0.19642	206.550	6.61	0.19	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.40	Put	155.42000		0.15542		149.71000	0.14971	155.420	6.68	0.15	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.50	Put	85.05000		0.08505		84.50000	0.08450	85.050	6.80	0.09	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.85	Put	7.56000		0.00756		8.80000	0.00880	7.560	7.23	0.01	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	9.30	Call	7,789.27000		7.78927		8,025.33000	8.02533	7,789.270	7.42	1.00	0.00	0	1,093.00
R186	On 03/05/2018	Bond Future	9.72	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.42	0.00	0.00	0	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.42	0.00	0.00	0	3,200.00
R186	On 02/08/2018	Bond Future			8.10989		115.65153		8.07319	115.89197		6.86	0.00	0.00	0	291.00
R186	On 02/08/2018	Bond Future	7.50	Call	379.06000		0.37906		436.96000	0.43696	379.060	6.42	0.17	0.00	0	1,470.00
R186	On 02/08/2018	Bond Future	8.25	Call	2,328.37000		2.32837		2,494.87000	2.49487	2,328.370	7.12	0.59	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			8.13299		117.81271		8.09458	118.05813		6.91	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	1,902.52000		1.90252	2,029.20000	2.02920	1,902.520		6.82	0.44	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	3,689.25000		3.68925	3,864.73000	3.86473	3,689.250		7.22	0.64	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	643.55000		0.64355	615.17000	0.61517	643.550		7.78	0.17	0.00	0	5,000.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R197	On 03/05/2018	Bond Future			309.36721		309.36721	309.97012	309.97012				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			250.34058		250.34058	250.33602	250.33602			3.91	0.00	0.00	0	23,110.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future			7.49578		102.44787	7.46012	102.59082			4.01	0.00	0.00	0	72,246.00
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			8.47582		98.62899	8.44085	98.88023			8.60	0.00	0.00	0	95,577.00
R2030	On 02/08/2018	Bond Future			8.51183		96.44525	8.47563	96.70113			9.28	0.00	0.00	0	127.00
R2030	On 02/08/2018	Bond Future	8.51	Call	1,974.35000		1.97435	2,132.94000	2.13294	1,974.350		9.17	0.51	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	3,730.74000		3.73074	3,937.72000	3.93772	3,730.740		9.71	0.71	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	305.50000		0.30550	292.00000	0.29200	305.500		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			8.65554		97.60023	8.62060	97.87378			9.73	0.00	0.00	0	60,208.00
R2032	On 02/08/2018	Bond Future			8.69115		99.40312	8.65509	99.68177			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			8.82082		102.11199	8.78086	102.46107			13.54	0.00	0.00	0	78,610.00
R2035	On 03/05/2018	Bond Future	8.75	Call	1,154.92000		1.15492	1,402.31000	1.40231	1,154.920		13.78	0.44	0.00	0	1,000.00
R2035	On 03/05/2018	Bond Future	9.25	Put	273.10000		0.27310	272.35000	0.27235	273.100		13.66	0.15	0.00	0	1,000.00
R2035	On 02/08/2018	Bond Future			8.85751		103.99821	8.81634	104.35378			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			8.92227		98.44433	8.87733	98.83942			11.23	0.00	0.00	0	46,822.00
R2037	On 02/08/2018	Bond Future			8.96389		96.00677	8.91761	96.40918			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			6.72152		103.78574	6.68485	103.80791			12.75	0.00	2,075,714.80	20	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			8.98224		102.55543		8.93731	102.98367		11.85	0.00	0.00	0	45,891.00
R2040	On 03/05/2018	Bond Future	8.50	Call	61.21000		0.06121		111.89000	0.11189	61.210	10.77	0.05	0.00	0	1,011.00
R2040	On 03/05/2018	Bond Future	9.00	Call	1,309.36000		1.30936		1,620.27000	1.62027	1,309.360	11.67	0.53	0.00	0	1,239.00
R2040	On 03/05/2018	Bond Future	10.00	Call	8,977.30000		8.97730		9,406.64000	9.40664	8,977.300	13.92	1.00	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			9.02380		99.94345		8.97756	100.37966		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			9.03198		99.52007		8.98705	99.95767		12.55	0.00	0.00	0	27,581.00
R2044	On 02/08/2018	Bond Future			9.07267		96.97720		9.02648	97.42290		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			8.99019		99.14061		8.94521	99.59660		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			6.89638		102.80315		6.85888	102.86227		0.98	0.00	0.00	0	23,553.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 03/05/2018	Bond Future			7.13795		99.69203		7.10164	99.78507		2.09	0.00	0.00	0	35,684.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future			8.85029		77.49412		8.81035	77.78872		11.36	0.00	14,723,882.80	190	87,020.00
R209	On 03/05/2018	Bond Future	9.19	Call	2,633.29000		2.63329	2,919.05000	2.91905	2,633.290	39.880	12.26	0.85	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.47	Put	39.88000		0.03988	41.56000	0.04156	39.880	12.90	0.04	0.00	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.75	Call	6,227.84000		6.22784	6,523.66000	6.52366	6,227.840	13.54	0.99	0.00	0.00	0	435.00
R209	On 03/05/2018	Bond Future	9.77	Put	5.95000		0.00595	7.09000	0.00709	5.950	13.58	0.01	0.00	0.00	0	250.00
R209	On 03/05/2018	Bond Future	10.00	Put	0.86000		0.00086	1.17000	0.00117	0.860	13.65	0.00	0.00	0.00	0	11,067.00
R209	On 03/05/2018	Bond Future	10.22	Put	0.10000		0.00010	0.16000	0.00016	0.100	13.65	0.00	0.00	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	0.00000		0.00000	0.00000	0.00000	0.000	13.65	0.00	0.00	0.00	0	435.00
R209	On 02/08/2018	Bond Future			8.88520		78.92563		8.84416	79.22574		12.22	0.00	0.00	0	816.00
R209	On 02/08/2018	Bond Future	8.46	Call	884.07000		0.88407	995.79000	0.99579	884.070	11.69	0.28	0.00	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	953.59000		0.95359	1,070.67000	1.07067	953.590	11.74	0.30	0.00	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	2,382.58000		2.38258	2,259.30000	2.25930	2,382.580	12.28	0.52	0.00	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	2,485.56000		2.48556	2,683.01000	2.68301	2,485.560	12.51	0.55	0.00	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	1,287.22000		1.28722	1,217.97000	1.21797	1,287.220	12.98	0.33	0.00	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	880.53000		0.88053	833.50000	0.83350	880.530	13.38	0.24	0.00	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	5,942.89000		5.94289	6,212.69000	6.21269	5,942.890		13.80	0.83	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	169.81000		0.16981	161.52000	0.16152	169.810		14.05	0.06	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	28.82000		0.02882	27.67000	0.02767	28.820		14.05	0.01	0.00	0	435.00
R209	On 01/11/2018	Bond Future			8.91964		77.25182	8.87742	77.55787			12.95	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000				0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future			192.53854		192.53854	192.53570	192.53570				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			155.64210		155.64210	156.20088	156.20088				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			8.54432		89.40836	8.50933	89.65615			9.12	0.00	0.00	0	44,803.00
R213	On 02/08/2018	Bond Future			8.57545		91.05993	8.53934	91.31233			9.79	0.00	0.00	0	1.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R214	On 03/05/2018	Bond Future			8.96512		77.42414	8.92015	77.77652			12.30	0.00	0.00	0	44,708.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future			9.32170		9.32170	9.25270	9.25270			11.53	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future			9.45330		9.45330	9.38260	9.38260			11.98	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future			9.57860		9.57860	9.50960	9.50960			12.37	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future			10.14940		10.14940	10.07750	10.07750			13.03	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future			2.94190		2.94190	2.94690	2.94690			11.87	0.00	0.00	0	12,120.00
TRY / R	On 17/09/2018	Foreign Exchange Future			2.89540		2.89540	2.89920	2.89920			12.44	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future			2.84690		2.84690	2.85050	2.85050			12.81	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future			2.83420		2.83420	2.84100	2.84100			13.44	0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future			1.26590		1.26590	1.26310	1.26310				0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future			1.24350		1.24350	1.24070	1.24070				0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future			1.22340		1.22340	1.22060	1.22060				0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future			1.18530		1.18530	1.18310	1.18310				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 :											611,559,463.51	72,702	5 839 384.00
Grand Total:											611,559,463.51	72,702	5 839 384.00