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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 12/04/2018

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 16/04/2018	Any day expiry	12.00600	12.00600		12.01660	12.01660		11.10	0.00	0.00	0	192.00
\$ / R	On 17/04/2018	Any day expiry	12.00280	12.00280		12.01850	12.01850		11.34	0.00	0.00	0	1,551.00
\$ / R	On 20/04/2018	Any day expiry	12.00780	12.00780		12.02420	12.02420		11.85	0.00	0.00	0	0.00
\$ / R	On 20/04/2018	Any day expiry	12.03	Put	97.16710	0.09717	99.06940	0.09907	97.167	12.06	0.54	0.00	20,000.00
\$ / R	On 24/04/2018	Any day expiry	12.01440	12.01440		12.03060	12.03060		11.78	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry	12.01600	12.01600		12.03230	12.03230		11.90	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	2,984.09840	2.98410	2,967.70000	2.96770	2,984.098	35.22	1.00	0.00	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	0.19960	0.00020	0.00000	0.00000	0.200	45.12	0.00	0.00	2,000.00
\$ / R	On 26/04/2018	Any day expiry	12.01760	12.01760		12.03390	12.03390		12.02	0.00	0.00	0	1,846.00
\$ / R	On 30/04/2018	Any day expiry	12.02410	12.02410		12.04030	12.04030		11.85	0.00	168,280.00	14	396.00
\$ / R	On 30/04/2018	Any day expiry	11.70	Put	28.51310	0.02851	28.27640	0.02828	28.513	12.54	0.16	0.00	400.00
\$ / R	On 30/04/2018	Any day expiry	11.76	Put	38.92010	0.03892	39.22090	0.03922	38.920	12.40	0.21	0.00	202.00
\$ / R	On 30/04/2018	Any day expiry	11.78	Put	43.01550	0.04302	43.52000	0.04352	43.016	12.36	0.22	0.00	100.00
\$ / R	On 30/04/2018	Any day expiry	11.85	Put	60.17090	0.06017	61.44100	0.06144	60.171	12.19	0.29	0.00	288.00
\$ / R	On 30/04/2018	Any day expiry	11.87	Call	220.05080	0.22005	237.74110	0.23774	220.051	12.15	0.69	0.00	202.00
\$ / R	On 30/04/2018	Any day expiry	11.91	Call	192.88880	0.19289	210.99810	0.21100	192.889	12.06	0.64	0.00	100.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 30/04/2018	Any day expiry	11.94	Call	173.69390	0.17369	192.08110	0.19208	173.694	11.99	0.61	0.00	0	288.00
\$ / R	On 30/04/2018	Any day expiry	12.04	Put	135.70750	0.13571	136.12180	0.13612	135.708	11.97	0.51	0.00	0	240.00
\$ / R	On 30/04/2018	Any day expiry	12.10	Call	95.42520	0.09543	110.53100	0.11053	95.425	12.15	0.41	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	12.11	Call	91.77130	0.09177	106.67390	0.10667	91.771	12.18	0.40	0.00	0	240.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	1,776.06000	1.77606	1,759.94410	1.75994	1,776.060	20.09	1.00	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	0.14360	0.00014	0.11270	0.00011	0.144	32.62	0.00	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	0.19460	0.00019	0.15940	0.00016	0.195	36.97	0.00	0.00	0	500.00
\$ / R	On 02/05/2018	Any day expiry			12.02730	12.02730	12.04350	12.04350		11.95	0.00	0.00	0	0.00
\$ / R	On 02/05/2018	Any day expiry	11.50	Put	9.78040	0.00978	8.53000	0.00853	9.780	12.62	0.06	0.00	0	2,000.00
\$ / R	On 02/05/2018	Any day expiry	11.80	Call	278.74340	0.27874	295.32980	0.29533	278.743	12.22	0.75	0.00	0	2,000.00
\$ / R	On 02/05/2018	Any day expiry	12.50	Call	21.60350	0.02160	28.39890	0.02840	21.603	13.63	0.12	0.00	0	2,000.00
\$ / R	On 04/05/2018	Any day expiry			12.03060	12.03060	12.04680	12.04680		12.24	0.00	0.00	0	0.00
\$ / R	On 04/05/2018	Any day expiry	12.25	Call	68.21010	0.06821	81.07790	0.08108	68.210	12.92	0.29	0.00	0	20,000.00
\$ / R	On 07/05/2018	Any day expiry			12.03540	12.03540	12.05160	12.05160		12.03	0.00	0.00	0	46,000.00
\$ / R	On 07/05/2018	Any day expiry	12.00	Call	168.38500	0.16838	186.11200	0.18611	168.385	11.96	0.54	0.00	0	100,000.00
\$ / R	On 07/05/2018	Any day expiry	12.10	Call	123.54150	0.12354	139.79180	0.13979	123.541	12.20	0.44	0.00	0	100,000.00
\$ / R	On 09/05/2018	Any day expiry			12.03870	12.03870	12.05480	12.05480		12.15	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	717.66700	0.71767	706.32390	0.70632	717.667	14.46	0.92	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	1,821.87130	1.82187	1,805.86210	1.80586	1,821.871	18.76	1.00	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	0.07980	0.00008	0.17540	0.00018	0.080	27.97	0.00	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			12.04190	12.04190	12.05810	12.05810		12.24	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			12.04680	12.04680	12.06290	12.06290		12.13	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	725.53230	0.72553	715.58060	0.71558	725.532	14.37	0.91	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	2,453.43730	2.45344	2,437.41540	2.43742	2,453.437	20.39	1.00	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	0.20480	0.00020	0.36190	0.00036	0.205	28.26	0.00	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			12.04840	12.04840	12.06450	12.06450		12.20	0.00	0.00	0	0.00
\$ / R	On 15/05/2018	Any day expiry	10.90	Put	2.06130	0.00206	2.44610	0.00245	2.061	14.71	0.01	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	11.70	Put	48.20560	0.04821	51.11640	0.05112	48.206	11.79	0.20	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	12.20	Call	118.70850	0.11871	133.48820	0.13349	118.709	12.70	0.38	0.00	0	1,000.00
\$ / R	On 18/05/2018	Any day expiry			12.05320	12.05320	12.06930	12.06930		12.38	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry	12.00	Put	160.26390	0.16026	160.64100	0.16064	160.264	12.32	0.45	0.00	0	51,000.00
\$ / R	On 31/05/2018	Any day expiry			12.07380	12.07380	12.08990	12.08990		12.51	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,730.60190	1.73060	1,715.43230	1.71543	1,730.602	16.90	0.98	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	1.08520	0.00109	1.10400	0.00110	1.085	24.32	0.00	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	0.66910	0.00067	0.87330	0.00087	0.669	25.71	0.00	0.00	0	500.00
\$ / R	On 08/06/2018	Any day expiry			12.08640	12.08640	12.10270	12.10270		12.73	0.00	0.00	0	0.00
\$ / R	On 08/06/2018	Any day expiry	12.80	Call	61.17760	0.06118	66.85540	0.06686	61.178	14.66	0.17	0.00	0	1,746.00
\$ / R	On 18/06/2018	Foreign Exchange Future			12.10220	12.10220	12.11810	12.11810		12.72	0.00	126,758,442.80	10,474	904,337.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	9.10010	0.00910	9.07740	0.00908	9.100	12.47	0.03	0.00	0	60,750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	19.38900	0.01939	19.07490	0.01907	19.389	12.32	0.07	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.35	Call	784.73740	0.78474	799.88060	0.79988	784.737	12.21	0.89	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.45	Call	697.10270	0.69710	711.80420	0.71180	697.103	12.13	0.86	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	52.39710	0.05240	50.92790	0.05093	52.397	12.09	0.16	0.00	0	30,216.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.60	Put	73.01440	0.07301	71.18000	0.07118	73.014	12.20	0.20	9,729,231.60	4,000	12,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	11.70	Call	501.08960	0.50109	514.73320	0.51473	501.090	12.30	0.75	0.00	0	60.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	113.94980	0.11395	111.46040	0.11146	113.950	12.36	0.28	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.77	Put	120.38630	0.12039	117.79880	0.11780	120.386	12.38	0.29	0.00	0	76,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.80	Put	130.48830	0.13049	127.75090	0.12775	130.488	12.41	0.31	0.00	0	1,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.90	Put	168.13180	0.16813	164.85450	0.16485	168.132	12.51	0.37	0.00	0	9,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Call	314.17950	0.31418	326.20240	0.32620	314.180	12.62	0.57	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	211.97950	0.21198	208.10240	0.20810	211.980	12.62	0.43	20,637,764.00	4,000	39,050.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.06	Put	241.27610	0.24128	237.00970	0.23701	241.276	12.68	0.46	0.00	0	150.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	273.45570	0.27346	268.78540	0.26879	273.456	12.78	0.50	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.13	Call	251.45580	0.25146	262.61470	0.26261	251.456	12.80	0.49	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	285.11360	0.28511	280.30520	0.28031	285.114	12.83	0.51	0.00	0	155,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	291.03250	0.29103	286.15460	0.28615	291.033	12.86	0.52	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	353.35110	0.35335	347.77520	0.34778	353.351	13.12	0.57	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Call	188.74430	0.18874	198.71480	0.19871	188.744	13.26	0.40	19,265,135.20	4,000	4,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	386.54430	0.38654	380.61480	0.38061	386.544	13.26	0.60	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	456.64510	0.45665	450.00740	0.45001	456.645	13.53	0.65	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.45	Call	145.61240	0.14561	154.52290	0.15452	145.612	13.66	0.32	0.00	0	150.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	133.42760	0.13343	141.99130	0.14199	133.428	13.79	0.30	0.00	0	10,050.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	531.22760	0.53123	523.89130	0.52389	531.228	13.79	0.70	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	733.54230	0.73354	724.53240	0.72453	733.542	14.45	0.79	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	916.43420	0.91643	906.12380	0.90612	916.434	14.96	0.85	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	54.54270	0.05454	59.90550	0.05991	54.543	15.06	0.14	0.00	0	15,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	952.34270	0.95234	941.80550	0.94181	952.343	15.06	0.86	0.00	0	21,728.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	997.63290	0.99763	986.82250	0.98682	997.633	15.18	0.87	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	1,107.95600	1.10796	1,096.53340	1.09653	1,107.956	15.48	0.89	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	1,135.85470	1.13585	1,124.29000	1.12429	1,135.855	15.55	0.90	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	1,229.63830	1.22964	1,217.62590	1.21763	1,229.638	15.79	0.91	0.00	0	25,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	28.67560	0.02868	32.22340	0.03222	28.676	15.86	0.08	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,380.52770	1.38053	1,367.50950	1.36751	1,380.528	15.99	0.94	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,399.58050	1.39958	1,386.45410	1.38645	1,399.580	16.02	0.94	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,418.67170	1.41867	1,405.43920	1.40544	1,418.672	16.04	0.94	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,553.25550	1.55326	1,539.37110	1.53937	1,553.255	16.21	0.95	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,659.97900	1.65998	1,645.68260	1.64568	1,659.979	16.35	0.96	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,708.72290	1.70872	1,694.26480	1.69426	1,708.723	16.41	0.97	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,718.48740	1.71849	1,703.99860	1.70400	1,718.487	16.42	0.97	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,738.03110	1.73803	1,723.48270	1.72348	1,738.031	16.45	0.97	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,747.81010	1.74781	1,733.23310	1.73323	1,747.810	16.46	0.97	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,806.57920	1.80658	1,791.83940	1.79184	1,806.579	16.53	0.97	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Call	7.04950	0.00705	7.97760	0.00798	7.050	16.66	0.02	0.00	0	30,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,904.84950	1.90485	1,889.87760	1.88988	1,904.850	16.66	0.98	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	2,003.45670	2.00346	1,988.29510	1.98830	2,003.457	16.78	0.98	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	2,151.86250	2.15186	2,136.48110	2.13648	2,151.863	16.96	0.99	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	2.31540	0.00232	2.58800	0.00259	2.315	17.42	0.01	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	2.18520	0.00219	2.42040	0.00242	2.185	18.32	0.01	0.00	0	50.00

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\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	2.12810	0.00213	2.34570	0.00235	2.128	18.81	0.01	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	2.00690	0.00201	2.18150	0.00218	2.007	20.31	0.01	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	1.99820	0.00200	2.16930	0.00217	1.998	20.46	0.01	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	1.97770	0.00198	2.13950	0.00214	1.978	20.85	0.01	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	1.96070	0.00196	2.11400	0.00211	1.961	21.25	0.01	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	1.94000	0.00194	2.08050	0.00208	1.940	21.90	0.01	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	1.93210	0.00193	2.06620	0.00207	1.932	22.25	0.01	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	1.92930	0.00193	2.06080	0.00206	1.929	22.40	0.01	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	1.77480	0.00177	1.88100	0.00188	1.775	23.49	0.00	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	0.83600	0.00084	0.89030	0.00089	0.836	23.49	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	0.52730	0.00053	0.56320	0.00056	0.527	23.49	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	0.49480	0.00049	0.52870	0.00053	0.495	23.49	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.41730	0.00042	0.44630	0.00045	0.417	23.49	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.39140	0.00039	0.41870	0.00042	0.391	23.49	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.29570	0.00030	0.31690	0.00032	0.296	23.49	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.16360	0.00016	0.17590	0.00018	0.164	23.49	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.13690	0.00014	0.14740	0.00015	0.137	23.49	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.08540	0.00009	0.09220	0.00009	0.085	23.49	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.05790	0.00006	0.06270	0.00006	0.058	23.49	0.00	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			12.11870	12.11870	12.13460	12.13460		12.82	0.00	0.00	0	1,790.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,697.87790	1.69788	1,684.58810	1.68459	1,697.878	16.26	0.95	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	2.70540	0.00271	2.68730	0.00269	2.705	21.88	0.01	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	1.36570	0.00137	1.48420	0.00148	1.366	22.46	0.00	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.12320	12.12320	12.13900	12.13900		12.77	0.00	0.00	0	100.00
\$ / R	On 06/07/2018	Any day expiry			12.12920	12.12920	12.14500	12.14500		12.81	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	269.04160	0.26904	268.01310	0.26801	269.042	12.78	0.46	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	32.15060	0.03215	36.11460	0.03611	32.151	16.23	0.08	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	25.86070	0.02586	29.22220	0.02922	25.861	16.43	0.06	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.15020	12.15020	12.16620	12.16620		13.00	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.15630	12.15630	12.17230	12.17230		13.00	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	2,309.46340	2.30946	2,295.83760	2.29584	2,309.463	17.63	0.96	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	1.86090	0.00186	1.93620	0.00194	1.861	19.35	0.00	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.15780	12.15780	12.17390	12.17390		13.02	0.00	0.00	0	70.00
\$ / R	On 27/07/2018	Any day expiry	12.16080		12.16080	12.16080	12.17690	12.17690		13.05	0.00	0.00	0	1,345.00
\$ / R	On 31/07/2018	Any day expiry	12.16690		12.16690	12.16690	12.18310	12.18310		13.05	0.00	0.00	0	1,303.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,677.27440	1.67727	1,665.65240	1.66565	1,677.274	16.52	0.91	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	2.60010	0.00260	2.87190	0.00287	2.600	18.88	0.01	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	0.99360	0.00099	1.12560	0.00113	0.994	18.88	0.00	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.17750	12.17750	12.19380	12.19380		13.08	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	448.00970	0.44801	445.64330	0.44564	448.010	13.47	0.55	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,729.47390	1.72947	1,717.86200	1.71786	1,729.474	16.59	0.91	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	1.48010	0.00148	1.67600	0.00168	1.480	18.49	0.00	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.18660	12.18660	12.20300	12.20300		13.19	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.21380	12.21380	12.23050	12.23050		13.27	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	1,660.16680	1.66017	1,649.83900	1.64984	1,660.167	16.37	0.87	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	2.92640	0.00293	3.55450	0.00355	2.926	17.49	0.01	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	1.15070	0.00115	1.44260	0.00144	1.151	17.49	0.00	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			12.23960	12.23960	12.25650	12.25650		13.36	0.00	6,107,560.40	499	53,444.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	120.14080	0.12014	122.60170	0.12260	120.141	12.44	0.21	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	125.10870	0.12511	127.57090	0.12757	125.109	12.45	0.21	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	152.10030	0.15210	154.53840	0.15454	152.100	12.52	0.24	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	201.41170	0.20141	203.59870	0.20360	201.412	12.69	0.30	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	239.92730	0.23993	241.81410	0.24181	239.927	12.82	0.34	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	305.37550	0.30538	306.64940	0.30665	305.375	13.02	0.39	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	464.13620	0.46414	463.67240	0.46367	464.136	13.46	0.50	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	331.38890	0.33139	346.36050	0.34636	331.389	13.85	0.43	0.00	0	1,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	667.52540	0.66753	664.75590	0.66476	667.525	14.07	0.61	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	695.95570	0.69596	692.87880	0.69288	695.956	14.15	0.62	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	253.49370	0.25349	266.39600	0.26640	253.494	14.39	0.34	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	246.06680	0.24607	258.73900	0.25874	246.067	14.45	0.34	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	844.57950	0.84458	839.97440	0.83997	844.579	14.55	0.68	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	1,168.18630	1.16819	1,161.12920	1.16113	1,168.186	15.32	0.77	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	150.29310	0.15029	159.84710	0.15985	150.293	15.42	0.22	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	123.96330	0.12396	132.43550	0.13244	123.963	15.80	0.19	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	106.19950	0.10620	113.89040	0.11389	106.200	16.03	0.16	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	4.68560	0.00469	9.23710	0.00924	4.686	17.07	0.01	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	4.17750	0.00418	8.36610	0.00837	4.178	17.07	0.01	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	3.54090	0.00354	7.25430	0.00725	3.541	17.07	0.01	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	2.75510	0.00276	5.84360	0.00584	2.755	17.07	0.01	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.25620	12.25620	12.27340	12.27340		13.39	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,646.88480	1.64688	1,637.22420	1.63722	1,646.885	16.21	0.85	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	7.60360	0.00760	10.41950	0.01042	7.604	18.46	0.01	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	3.49650	0.00350	5.04900	0.00505	3.496	18.46	0.01	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.29710	12.29710	12.31470	12.31470		13.52	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.30310	12.30310	12.32080	12.32080		13.51	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.30620	12.30620	12.32380	12.32380		13.53	0.00	0.00	0	430.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,634.65810	1.63466	1,626.12800	1.62613	1,634.658	16.09	0.82	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	14.81800	0.01482	17.50980	0.01751	14.818	19.08	0.02	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	7.84280	0.00784	9.49680	0.00950	7.843	19.08	0.01	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.31370	12.31370	12.33140	12.33140		13.53	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	294.33440	0.29433	296.03070	0.29603	294.334	13.00	0.35	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,685.57540	1.68558	1,677.00730	1.67701	1,685.575	16.15	0.82	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	11.18400	0.01118	13.07880	0.01308	11.184	19.10	0.02	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.32580	12.32580	12.34370	12.34370		13.54	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			12.33030	12.33030	12.34820	12.34820		13.64	0.00	0.00	0	0.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	48.43670	0.04844	50.25220	0.05025	48.437	12.65	0.08	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	213.34870	0.21335	216.23480	0.21623	213.349	12.76	0.27	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	253.80100	0.25380	266.51840	0.26652	253.801	15.15	0.30	0.00	0	51,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest			
\$ / R			On 30/11/2018	Any day expiry			12.35150	12.35150		12.36960	12.36960		13.65	0.00	0.00	0	0.00
\$ / R	13.80	Put	On 30/11/2018	Any day expiry	1,626.14620	1.62615		1,618.26970	1.61827	1,626.146	16.03	0.79	0.00	0	1,000.00		
\$ / R	16.70	Call	On 30/11/2018	Any day expiry	19.97880	0.01998		22.71520	0.02272	19.979	19.17	0.03	0.00	0	500.00		
\$ / R	17.31	Call	On 30/11/2018	Any day expiry	10.65620	0.01066		12.34910	0.01235	10.656	19.17	0.02	0.00	0	500.00		
\$ / R			On 11/12/2018	Any day expiry	12.36810	12.36810		12.38640	12.38640		13.66	0.00	0.00	0	0.00		
\$ / R	13.65	Put	On 11/12/2018	Any day expiry	1,496.21810	1.49622		1,489.61610	1.48962	1,496.218	15.82	0.76	0.00	0	20,000.00		
\$ / R	15.69	Call	On 11/12/2018	Any day expiry	52.86030	0.05286		56.35630	0.05636	52.860	18.60	0.07	0.00	0	20,000.00		
\$ / R			On 14/12/2018	Foreign Exchange Future	12.37260	12.37260		12.39100	12.39100		13.67	0.00	123,726.00	10	21,666.00		
\$ / R	11.64	Put	On 14/12/2018	Foreign Exchange Future	219.26490	0.21926		222.31140	0.22231	219.265	12.80	0.26	0.00	0	2,764.00		
\$ / R	12.50	Call	On 14/12/2018	Foreign Exchange Future	504.82700	0.50483		522.67830	0.52268	504.827	13.91	0.49	0.00	0	150.00		
\$ / R	13.00	Call	On 14/12/2018	Foreign Exchange Future	347.98900	0.34799		362.88150	0.36288	347.989	14.72	0.36	0.00	0	6,000.00		
\$ / R	13.20	Call	On 14/12/2018	Foreign Exchange Future	301.10450	0.30110		314.76610	0.31477	301.105	15.07	0.32	0.00	0	7,000.00		
\$ / R	13.80	Call	On 14/12/2018	Foreign Exchange Future	195.02710	0.19503		206.02430	0.20602	195.027	16.00	0.22	0.00	0	2,764.00		
\$ / R	14.89	Call	On 14/12/2018	Foreign Exchange Future	88.22430	0.08822		93.72290	0.09372	88.224	17.37	0.11	0.00	0	1,000.00		
\$ / R	15.95	Call	On 14/12/2018	Foreign Exchange Future	47.64200	0.04764		50.81680	0.05082	47.642	19.01	0.06	0.00	0	2,000.00		
\$ / R			On 31/12/2018	Any day expiry	12.39830	12.39830		12.41690	12.41690		13.73	0.00	0.00	0	0.00		
\$ / R	13.80	Put	On 31/12/2018	Any day expiry	1,617.68570	1.61769		1,609.87600	1.60988	1,617.686	15.95	0.77	0.00	0	1,000.00		
\$ / R	16.93	Call	On 31/12/2018	Any day expiry	23.93840	0.02394		26.59300	0.02659	23.938	19.03	0.03	0.00	0	500.00		
\$ / R	17.58	Call	On 31/12/2018	Any day expiry	12.94220	0.01294		14.60010	0.01460	12.942	19.03	0.02	0.00	0	500.00		
\$ / R			On 13/02/2019	Any day expiry	12.46410	12.46410		12.48340	12.48340		13.84	0.00	0.00	0	70.00		
\$ / R			On 18/03/2019	Foreign Exchange Future	12.51320	12.51320		12.53300	12.53300		13.90	0.00	0.00	0	2,515.00		
\$ / R	10.33	Put	On 18/03/2019	Foreign Exchange Future	28.40050	0.02840		27.65130	0.02765	28.401	12.14	0.05	0.00	0	1,000.00		
\$ / R	11.74	Put	On 18/03/2019	Foreign Exchange Future	297.68790	0.29769		300.23760	0.30024	297.688	13.03	0.28	0.00	0	1,000.00		
\$ / R	12.06	Put	On 18/03/2019	Foreign Exchange Future	429.35360	0.42935		431.09170	0.43109	429.354	13.33	0.36	0.00	0	4,145.00		
\$ / R	13.45	Call	On 18/03/2019	Foreign Exchange Future	383.33340	0.38333		397.99030	0.39799	383.333	15.26	0.34	0.00	0	4,145.00		
\$ / R	14.48	Call	On 18/03/2019	Foreign Exchange Future	208.98980	0.20899		219.50270	0.21950	208.990	16.52	0.20	0.00	0	1,000.00		
\$ / R			On 27/03/2019	Any day expiry	12.52660	12.52660		12.54650	12.54650		13.90	0.00	0.00	0	4,414.00		
\$ / R			On 14/06/2019	Foreign Exchange Future	12.64900	12.64900		12.66830	12.66830		14.23	0.00	0.00	0	3,087.00		
\$ / R			On 13/12/2019	Foreign Exchange Future	12.93490	12.93490		12.95130	12.95130		14.71	0.00	0.00	0	0.00		
\$ / R	20.00	Call	On 13/12/2019	Foreign Exchange Future	62.19590	0.06220		65.76620	0.06577	62.196	19.14	0.05	0.00	0	2,000.00		
\$ / R			On 12/06/2020	Foreign Exchange Future	13.23330	13.23330		13.25080	13.25080		15.11	0.00	0.00	0	0.00		
\$ / R			On 28/07/2020	Any day expiry	13.31570	13.31570		13.33530	13.33530		15.24	0.00	0.00	0	84,000.00		
\$ / R			On 14/09/2020	Foreign Exchange Future	13.40160	13.40160		13.42340	13.42340		15.39	0.00	0.00	0	0.00		
\$ / R MAXI			On 18/06/2018	Foreign Exchange Future	12.10220	12.10220		12.11810	12.11810		12.72	0.00	484,088.00	40	385.00		
\$ / R MAXI			On 17/09/2018	Foreign Exchange Future	12.23960	12.23960		12.25650	12.25650		13.36	0.00	61,198.00	5	50.00		
\$ / R MAXI			On 14/12/2018	Foreign Exchange Future	12.37260	12.37260		12.39100	12.39100		13.67	0.00	0.00	0	28.00		
\$ / R MAXI			On 14/06/2019	Foreign Exchange Future	12.64900	12.64900		12.66830	12.66830		14.23	0.00	0.00	0	0.00		
£ / R			On 30/04/2018	Any day expiry	17.12930	17.12930		17.12550	17.12550		12.60	0.00	0.00	0	9.00		
£ / R			On 15/05/2018	Any day expiry	17.17510	17.17510		17.17070	17.17070		12.92	0.00	0.00	0	11.00		
£ / R			On 18/06/2018	Foreign Exchange Future	17.27410	17.27410		17.26980	17.26980		13.49	0.00	8,723,420.50	505	187,577.00		
£ / R	17.50	Put	On 18/06/2018	Foreign Exchange Future	534.74500	0.53474		546.85320	0.54685	534.745	13.86	0.58	0.00	0	500.00		
£ / R	20.40	Call	On 18/06/2018	Foreign Exchange Future	7.33830	0.00734		8.07160	0.00807	7.338	17.79	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			17.54170		17.54170		17.53650	17.53650		14.19	0.00	8,770,850.00	500	18,494.00
£ / R	On 14/12/2018	Foreign Exchange Future			17.80190		17.80190		17.79790	17.79790		14.53	0.00	0.00	0	5,393.00
£ / R	On 18/03/2019	Foreign Exchange Future			18.08470		18.08470		18.08140	18.08140		14.74	0.00	0.00	0	3,129.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.35440		18.35440		18.34970	18.34970		14.71	0.00	0.00	0	5,465.00
¥ / R	On 03/05/2018	Any day expiry			0.11221		0.11221		0.11298	0.11298		19.54	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.11323		0.11323		0.11400	0.11400		16.00	0.00	0.00	0	8,296.00
¥ / R	On 29/06/2018	Any day expiry			0.11349		0.11349		0.11426	0.11426		15.56	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.11528		0.11528		0.11607	0.11607		13.34	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.11734		0.11734		0.11813	0.11813		12.48	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12187		0.12187		0.12266	0.12266		12.64	0.00	0.00	0	0.00
€ / R	On 30/04/2018	Any day expiry			14.82130		14.82130		14.93090	14.93090		11.14	0.00	0.00	0	16.00
€ / R	On 23/05/2018	Any day expiry			14.89200		14.89200		15.00220	15.00220		11.47	0.00	0.00	0	41.00
€ / R	On 18/06/2018	Foreign Exchange Future			14.97090		14.97090		15.08180	15.08180		11.70	0.00	4,940,397.00	330	122,056.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	9.35240		0.00935		7.62430	0.00762	9.352	12.90	0.03	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	16.74430		0.01674		13.48770	0.01349	16.744	12.26	0.05	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	27.78250		0.02778		23.02790	0.02303	27.783	11.70	0.08	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	54.68980		0.05469		44.42440	0.04442	54.690	11.16	0.15	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.30	Call	734.48500		0.73448		831.59370	0.83159	734.485	11.20	0.84	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.40	Call	655.42800		0.65543		746.63360	0.74663	655.428	11.28	0.80	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	287.98940		0.28799		348.12840	0.34813	287.989	11.80	0.49	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	476.93530		0.47694		409.97150	0.40997	476.935	12.32	0.63	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.63	Call	109.17460		0.10917		137.33570	0.13734	109.175	13.10	0.23	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.00	Call	58.72610		0.05873		77.14330	0.07714	58.726	13.72	0.14	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,496.59010		1.49659		1,395.61920	1.39562	1,496.590	14.43	0.93	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	2.70210		0.00270		2.99590	0.00300	2.702	20.15	0.01	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	0.45500		0.00046		0.71930	0.00072	0.455	23.75	0.00	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.25220		15.25220		15.36470	15.36470		12.33	0.00	7,626,100.00	500	57,137.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	25.72770		0.02573		24.68800	0.02469	25.728	11.62	0.05	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	108.41310		0.10841		95.58540	0.09559	108.413	11.35	0.17	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	891.67810		0.89168		822.95040	0.82295	891.678	13.26	0.65	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	132.70620		0.13271		155.60210	0.15560	132.706	14.61	0.18	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	15.74610		0.01575		18.39210	0.01839	15.746	18.48	0.02	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.53160		15.53160		15.64650	15.64650		12.75	0.00	0.00	0	4,549.00
€ / R	On 18/03/2019	Foreign Exchange Future			15.84320		15.84320		15.96040	15.96040		12.99	0.00	0.00	0	2,625.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.10080		16.10080		16.21540	16.21540		13.37	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap			93.17000		93.17000		93.21000	93.21000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			90.08000		90.08000		90.13000	90.13000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			88.75000		88.75000		88.80000	88.80000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			90.86000		90.86000		90.91000	90.91000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			94.63000		94.63000		94.68000	94.68000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			93.13000		93.13000		93.18000	93.18000			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 21/06/2027	Interest Rate Swap	95.16000	95.16000	95.16000	95.21000	95.21000				0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap	98.86000	98.86000	98.86000	98.91000	98.91000				0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap	99.16000	99.16000	99.16000	99.21000	99.21000				0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap	94.29000	94.29000	94.29000	94.35000	94.35000				0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap	99.76000	99.76000	99.76000	99.81000	99.81000				0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	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	100.02000	100.02000	100.02000	100.02000	100.02000				0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap	100.45000	100.45000	100.45000	100.45000	100.45000				0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap	99.42000	99.42000	99.42000	99.42000	99.42000				0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap	100.04000	100.04000	100.04000	100.04000	100.04000				0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.59000	98.59000	98.59000	98.59000	98.59000				0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.49000	98.49000	98.49000	98.49000	98.49000				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.83000	98.83000	98.83000	98.83000	98.83000				0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.16000	99.16000	99.16000	99.17000	99.17000				0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.49000	99.49000	99.49000	99.49000	99.49000				0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.82000	99.82000	99.82000	99.83000	99.83000				0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap	100.70000	100.70000	100.70000	100.70000	100.70000				0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap	98.37000	98.37000	98.37000	98.38000	98.38000				0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap	100.17000	100.17000	100.17000	100.18000	100.18000				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	95.61000	95.61000	95.61000	95.63000	95.63000				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	94.76000	94.76000	94.76000	94.78000	94.78000				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	93.87000	93.87000	93.87000	93.90000	93.90000				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	93.97000	93.97000	93.97000	94.00000	94.00000				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.09000	96.09000	96.09000	96.13000	96.13000				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.17000	96.17000	96.17000	96.20000	96.20000				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.29000	97.29000	97.29000	97.32000	97.32000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	99.43000	99.43000	99.43000	99.46000	99.46000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	100.62000	100.62000	100.62000	100.65000	100.65000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	95.64000	95.64000	95.64000	95.67000	95.67000				0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap	99.91000	99.91000	99.91000	99.95000	99.95000				0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	587.72700	587.72700	587.72700	587.26000	587.26000				0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	693.69500	693.69500	693.69500	692.82000	692.82000				0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	635.08900	635.08900	635.08900	633.97000	633.97000				0.00	0.00	0	805.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.39010	9.39010	9.39010	9.41550	9.41550			10.85	0.00	0.00	0	12,044.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.50290	9.50290	9.50290	9.52910	9.52910			11.35	0.00	0.00	0	750.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.61470	9.61470	9.61470	9.64140	9.64140			12.00	0.00	0.00	0	11,312.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	9.84890	9.84890	9.84890	9.87530	9.87530			12.45	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
CAD/ R	On 18/06/2018	Foreign Exchange Future		9.61440	9.61440		9.65910	9.65910		12.23	0.00	0.00	0	1,330.00
CAD/ R	On 14/12/2018	Foreign Exchange Future		9.86300	9.86300		9.91020	9.91020		12.81	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future		12.63810	12.63810		12.73490	12.73490		11.18	0.00	0.00	0	1,215.00
CHF / R	On 17/09/2018	Foreign Exchange Future		12.88840	12.88840		12.98660	12.98660		11.95	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future		13.13820	13.13820		13.23860	13.23860		12.55	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future		13.63920	13.63920		13.73940	13.73940		13.14	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future		1.92240	1.92240		1.92880	1.92880		11.39	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future		1.93790	1.93790		1.94500	1.94500		12.29	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future		1.95300	1.95300		1.96070	1.96070		12.79	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		1.98360	1.98360		1.99260	1.99260		13.53	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future		2.01200	2.01200		2.02580	2.02580		12.47	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future		2.05020	2.05020		2.06440	2.06440		13.25	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future		2.08900	2.08900		2.10280	2.10280		13.76	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.23930	2.23930		2.25420	2.25420		14.50	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		10.17486	80.52068		10.20097	80.35110			0.00	0.00	0	9,466.00
ES33	On 02/08/2018	Bond Future		10.26206	81.95976		10.28899	81.78753			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		10.34928	84.01812		10.37537	83.82043			0.00	0.00	0	7,957.00
ES42	On 02/08/2018	Bond Future		10.43329	85.51976		10.46018	85.31888			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 03/05/2018	GOVI		631.61900	631.61900		630.61400	630.61400			0.00	6,316,190.00	1	476.00

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
HK\$/R	On 18/06/2018	Foreign Exchange Future		1.54470	1.54470		1.54750	1.54750		12.73	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.56560	1.56560		1.56900	1.56900		13.05	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.58500	1.58500		1.58880	1.58880		13.77	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.67870	1.67870		1.68270	1.68270		14.78	0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future		135.73684	135.73684		135.73498	135.73498			0.00	0.00	0	1,033.00
I2025	On 02/08/2018	Bond Future		136.82524	136.82524		136.82334	136.82334			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		103.21369	103.21369		103.21138	103.21138			0.00	0.00	0	1,370.00
I2029	On 02/08/2018	Bond Future		105.09091	105.09091		105.08852	105.08852			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		108.32328	108.32328		108.45936	108.45936			0.00	0.00	0	6,055.00
I2033	On 02/08/2018	Bond Future		110.29335	110.29335		110.43207	110.43207			0.00	13,235,202.00	120	1,515.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future		133.63404	133.63404		133.63111	133.63111			0.00	9,354,382.80	70	8,991.00
I2038	On 02/08/2018	Bond Future		134.51171	134.51171		134.50855	134.50855			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		125.82970	125.82970		125.82620	125.82620			0.00	0.00	0	10,874.00
I2046	On 02/08/2018	Bond Future		128.11832	128.11832		128.11480	128.11480			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		133.66672	133.66672		133.66292	133.66292			0.00	14,703,339.20	110	9,788.00
I2050	On 02/08/2018	Bond Future		134.36532	134.36532		134.36150	134.36150			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future		261.42200	261.42200		261.45200	261.45200			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		0.11850	0.11850		0.11840	0.11840			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future		0.11780	0.11780		0.11780	0.11780			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future		0.11740	0.11740		0.11710	0.11710			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.11550	0.11550		0.11680	0.11680			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			1.55440		1.55440		1.56620	1.56620		12.72	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.57770		1.57770		1.58970	1.58970		13.62	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future			1.60040		1.60040		1.61290	1.61290		13.48	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.64670		1.64670		1.65920	1.65920		13.35	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			8.92450		8.92450		8.93510	8.93510		11.73	0.00	2,231,125.00	250	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			9.02620		9.02620		9.03770	9.03770		12.32	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			9.12670		9.12670		9.13870	9.13870		12.87	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.65670		9.65670		9.66780	9.66780		13.57	0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.25470		1.25470		1.25370	1.25370			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.26250		1.26250		1.26010	1.26010			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.27040		1.27040		1.26700	1.26700			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.33920		1.33920		1.33550	1.33550			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.42740		1.42740		1.42510	1.42510			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.43320		1.43320		1.43080	1.43080			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.23700		1.23700		1.24460	1.24460			0.00	0.00	0	190.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.24610		1.24610		1.25360	1.25360			0.00	0.00	0	0.00
R / ¥	On 03/05/2018	Any day expiry			8.91160		8.91160	0.11184	8.85140	8.85140		14.82	0.00	0.00	0	0.00
R / ¥	On 03/05/2018	Any day expiry	8.94	Call	1,118.37250		0.11184	0.11184	854.63000	0.08546	1,118.373	14.70	0.47	0.00	0	100,000.00
R / ¥	On 29/06/2018	Any day expiry			8.81150		8.81150	0.11184	8.75220	8.75220		15.07	0.00	0.00	0	0.00
R / ¥	On 29/06/2018	Any day expiry	8.34	Put	987.04510		0.09870	0.11184	1,109.08140	0.11091	987.045	17.20	0.23	0.00	0	110,000.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.83190		8.83190	0.11184	8.77190	8.77190		14.85	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	2,530.66200		0.25307	0.11184	2,847.24830	0.28472	2,530.662	14.71	0.53	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.67430		8.67430	0.11184	8.61560	8.61560		15.85	0.00	0.00	0	283.00
R186	On 03/05/2018	Bond Future			8.08419		118.75401		8.10479	118.61600		6.23	0.00	103,553,496.72	872	189,079.00
R186	On 03/05/2018	Bond Future	7.85	Call	164.77000		0.16477		151.23000	0.15123	164.770	5.98	0.18	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.25	Put	303.76000		0.30376		357.58000	0.35758	303.760	6.42	0.27	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.35	Put	168.70000		0.16870		205.17000	0.20517	168.700	6.55	0.17	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.40	Put	122.94000		0.12294		152.16000	0.15216	122.940	6.61	0.13	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.50	Put	62.65000		0.06265		80.48000	0.08048	62.650	6.74	0.07	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.85	Put	4.12000		0.00412		6.13000	0.00613	4.120	7.18	0.01	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	9.30	Call	7,785.32000		7.78532		7,647.34000	7.64734	7,785.320	7.49	1.00	0.00	0	1,093.00
R186	On 03/05/2018	Bond Future	9.72	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.49	0.00	0.00	0	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.49	0.00	0.00	0	3,200.00
R186	On 02/08/2018	Bond Future			8.12114		115.57796		8.14258	115.43792		6.94	0.00	0.00	0	313.00
R186	On 02/08/2018	Bond Future	7.50	Call	350.05000		0.35005		332.05000	0.33205	350.050	6.40	0.16	15,164,134.21	800	2,270.00
R186	On 02/08/2018	Bond Future	8.25	Call	2,255.76000		2.25576		2,183.16000	2.18316	2,255.760	7.10	0.58	53,773,000.62	800	2,270.00
R186	On 01/11/2018	Bond Future			8.15536		117.67010		8.17790	117.52664		7.00	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	On 01/11/2018	Bond Future	7.96	Call	1,827.67000		1.82767	1,772.75000	1.77275	1,827.670		6.83	0.43	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	3,585.25000		3.58525	3,501.41000	3.50141	3,585.250		7.23	0.63	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	665.87000		0.66587	695.83000	0.69583	665.870		7.83	0.18	0.00	0	5,000.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R197	On 03/05/2018	Bond Future			309.35427		309.35427	309.35115	309.35115				0.00	0.00	0	2,388.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R202	On 03/05/2018	Bond Future			248.97430		248.97430	248.96856	248.96856			3.97	0.00	0.00	0	23,110.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future			7.50900		102.39494	7.52942	102.31324			4.01	0.00	0.00	0	72,260.00
R2023	On 03/05/2018	Bond Future	9.19	Put	0.00000		0.00000	0.00000	0.00000	0.000		4.71	0.00	0.00	0	2,500.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2030	On 03/05/2018	Bond Future			8.48051		98.59536	8.50114	98.44763			8.60	0.00	192,655,333.44	1,954	93,910.00
R2030	On 02/08/2018	Bond Future			8.52506		96.35196	8.54636	96.20202			9.28	0.00	0.00	0	127.00
R2030	On 02/08/2018	Bond Future	8.51	Call	1,901.21000		1.90121	1,835.61000	1.83561	1,901.210		9.17	0.50	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	3,640.89000		3.64089	3,543.52000	3.54352	3,640.890		9.71	0.71	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	301.66000		0.30166	323.14000	0.32314	301.660		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			8.66013		97.56438	8.67569	97.44297			9.73	0.00	0.00	0	60,184.00
R2032	On 02/08/2018	Bond Future			8.70348		99.30810	8.71949	99.18492			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			8.80511		102.24901	8.83578	101.98176			13.54	0.00	0.00	0	78,610.00
R2035	On 03/05/2018	Bond Future	8.75	Call	1,123.67000		1.12367	1,038.62000	1.03862	1,123.670		13.78	0.45	0.00	0	1,000.00
R2035	On 03/05/2018	Bond Future	9.25	Put	204.81000		0.20481	257.29000	0.25729	204.810		13.66	0.12	0.00	0	1,000.00
R2035	On 02/08/2018	Bond Future			8.84844		104.07638	8.87998	103.80492			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			8.90119		98.62935	8.92688	98.40394			11.23	0.00	205,346,306.70	2,082	48,650.00
R2037	On 02/08/2018	Bond Future			8.94897		96.13622	8.97538	95.90725			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			6.76186		103.76138	6.77633	103.75264			12.79	0.00	1,971,466.22	19	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
R204/R203	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
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			8.96112		102.75637		8.98679	102.51223		11.85	0.00	0.00	0	45,891.00
R2040	On 03/05/2018	Bond Future	8.50	Call	52.38000		0.05238		47.23000	0.04723	52.380	10.77	0.05	0.00	0	1,011.00
R2040	On 03/05/2018	Bond Future	9.00	Call	1,339.57000		1.33957		1,234.66000	1.23466	1,339.570	11.67	0.56	0.00	0	1,239.00
R2040	On 03/05/2018	Bond Future	10.00	Call	9,175.00000		9.17500		8,932.33000	8.93233	9,175.000	13.92	1.00	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			9.00858		100.08670		9.03496	99.83861		12.84	0.00	6,205,375.40	62	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			9.01084		99.72556		9.03650	99.47623		12.55	0.00	0.00	0	28,181.00
R2044	On 02/08/2018	Bond Future			9.05712		97.12686		9.08346	96.87357		13.61	0.00	29,138,058.00	300	300.00
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			8.97438		99.30047		8.99996	99.04205		13.09	0.00	9,433,544.65	95	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			6.91856		102.76821		6.93886	102.73624		1.01	0.00	0.00	0	23,504.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 03/05/2018	Bond Future			7.14934		99.66287		7.16965	99.61090		2.13	0.00	0.00	0	36,094.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future			8.83455		77.61002		8.86014	77.42172		11.43	0.00	38,882,620.02	501	88,093.00
R209	On 03/05/2018	Bond Future	9.19	Call	2,692.95000		2.69295		2,541.01000	2.54101	2,692.950	12.10	0.88	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.47	Put	22.59000		0.02259		31.69000	0.03169	22.590	12.75	0.02	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.75	Call	6,339.91000		6.33991		6,153.29000	6.15329	6,339.910	13.39	1.00	0.00	0	435.00
R209	On 03/05/2018	Bond Future	9.77	Put	2.55000		0.00255		4.02000	0.00402	2.550	13.44	0.00	0.00	0	250.00
R209	On 03/05/2018	Bond Future	10.00	Put	0.34000		0.00034		0.61000	0.00061	0.340	13.74	0.00	0.00	0	11,067.00
R209	On 03/05/2018	Bond Future	10.22	Put	0.03000		0.00003		0.06000	0.00006	0.030	13.74	0.00	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	0.00000		0.00000		0.00000	0.00000	0.000	13.74	0.00	0.00	0	435.00
R209	On 02/08/2018	Bond Future			8.87540		78.99714		8.90165	78.80582		12.30	0.00	0.00	0	833.00
R209	On 02/08/2018	Bond Future	8.46	Call	870.21000		0.87021		824.54000	0.82454	870.210	11.61	0.28	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	939.89000		0.93989		891.44000	0.89144	939.890	11.66	0.30	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	2,302.72000		2.30272		2,411.35000	2.41135	2,302.720	12.19	0.51	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	2,478.58000		2.47858		2,382.57000	2.38257	2,478.580	12.41	0.56	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	1,220.83000		1.22083		1,292.43000	1.29243	1,220.830	12.87	0.32	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	826.52000		0.82652		880.45000	0.88045	826.520	13.29	0.23	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	5,972.29000		5.97229		5,820.04000	5.82004	5,972.290	13.71	0.84	0.00	0	435.00

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	10.21	Put	160.99000		0.16099		175.99000	0.17599	160.990	14.15	0.06	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	26.69000		0.02669		30.05000	0.03005	26.690	14.15	0.01	0.00	0	435.00
R209	On 01/11/2018	Bond Future			8.91586		77.27915		8.94293	77.08375		13.07	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future			191.69811		191.69811		191.69428	191.69428			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			155.55267		155.55267		155.57870	155.57870			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			8.55420		89.33856		8.56972	89.22907		9.18	0.00	0.00	0	45,155.00
R213	On 02/08/2018	Bond Future			8.59333		90.93531		8.60930	90.82421		9.87	0.00	0.00	0	1.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 03/05/2018	Bond Future			8.94431		77.58689		8.96988	77.38699		12.34	0.00	0.00	0	44,708.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future			9.23510		9.23510		9.27810	9.27810		11.29	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future			9.36280		9.36280		9.40580	9.40580		11.79	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future			9.48420		9.48420		9.52880	9.52880		12.21	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future			10.06850		10.06850		10.11230	10.11230		12.91	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future			2.90180		2.90180		2.86920	2.86920		12.76	0.00	0.00	0	12,120.00
TRY / R	On 17/09/2018	Foreign Exchange Future			2.85370		2.85370		2.82220	2.82220		13.12	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future			2.80680		2.80680		2.77430	2.77430		13.32	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future			2.79440		2.79440		2.77250	2.77250		13.64	0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future			1.24280		1.24280		1.25000	1.25000			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future			1.22060		1.22060		1.22740	1.22740			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future			1.20080		1.20080		1.20740	1.20740			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future			1.16440		1.16440		1.17030	1.17030			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 :											915,359,768.47	32,913	5 882 311.00
Grand Total:											915,359,768.47	32,913	5 882 311.00