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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/04/2018

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 20/04/2018	Any day expiry		11.94710	11.94710	11.92920	11.92920		10.94	0.00	11,958,300.00	1,000	20,000.00
\$ / R	On 20/04/2018	Any day expiry	12.03	Put	89.64070	0.08964	112.32740	0.11233	89.641	13.10	0.84	0	20,000.00
\$ / R	On 24/04/2018	Any day expiry		11.94370	11.94370	11.93420	11.93420		9.94	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry		11.94500	11.94500	11.93600	11.93600		10.14	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	3,055.06200	3.05506	3,064.07690	3.06408	3,055.062	51.44	1.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	0.07640	0.00008	0.10750	0.00011	0.076	63.21	0.00	0	2,000.00
\$ / R	On 26/04/2018	Any day expiry		11.94630	11.94630	11.93770	11.93770		10.29	0.00	0.00	0	1,846.00
\$ / R	On 30/04/2018	Any day expiry		11.95140	11.95140	11.94460	11.94460		10.16	0.00	47,844.00	4	396.00
\$ / R	On 30/04/2018	Any day expiry	11.70	Put	18.90000	0.01890	23.74930	0.02375	18.900	11.83	0.15	0	400.00
\$ / R	On 30/04/2018	Any day expiry	11.76	Put	27.58230	0.02758	33.95960	0.03396	27.582	11.43	0.21	0	202.00
\$ / R	On 30/04/2018	Any day expiry	11.78	Put	31.20940	0.03121	38.13860	0.03814	31.209	11.29	0.23	0	100.00
\$ / R	On 30/04/2018	Any day expiry	11.85	Put	47.53340	0.04753	56.46550	0.05647	47.533	10.82	0.32	0	288.00
\$ / R	On 30/04/2018	Any day expiry	11.87	Call	134.80080	0.13480	137.49630	0.13750	134.801	10.69	0.65	0	202.00
\$ / R	On 30/04/2018	Any day expiry	11.91	Call	108.40600	0.10841	112.15710	0.11216	108.406	10.42	0.58	0	100.00
\$ / R	On 30/04/2018	Any day expiry	11.94	Call	90.39860	0.09040	94.84060	0.09484	90.399	10.22	0.53	0	288.00
\$ / R	On 30/04/2018	Any day expiry	12.04	Put	140.24930	0.14025	151.95550	0.15196	140.249	10.72	0.65	0	240.00

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	12.10	Call	36.45080	0.03645	40.99640	0.04100	36.451	11.09	0.26	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	12.11	Call	34.35640	0.03436	38.81610	0.03882	34.356	11.15	0.25	0.00	0	240.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	1,848.62920	1.84863	1,855.44090	1.85544	1,848.629	23.59	1.00	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	0.18830	0.00019	0.18580	0.00019	0.188	43.62	0.00	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	0.26150	0.00026	0.25570	0.00026	0.261	49.43	0.00	0.00	0	500.00
\$ / R	On 02/05/2018	Any day expiry			11.95400	11.95400	11.94780	11.94780		10.34	0.00	0.00	0	0.00
\$ / R	On 02/05/2018	Any day expiry	11.50	Put	6.55440	0.00655	8.24010	0.00824	6.554	12.81	0.05	0.00	0	2,000.00
\$ / R	On 02/05/2018	Any day expiry	11.80	Call	195.14190	0.19514	196.03630	0.19604	195.142	11.16	0.73	0.00	0	2,000.00
\$ / R	On 02/05/2018	Any day expiry	12.50	Call	4.59230	0.00459	5.75290	0.00575	4.592	13.29	0.04	0.00	0	2,000.00
\$ / R	On 04/05/2018	Any day expiry			11.95750	11.95750	11.95110	11.95110		10.57	0.00	0.00	0	0.00
\$ / R	On 04/05/2018	Any day expiry	12.25	Call	24.34050	0.02434	26.72030	0.02672	24.341	11.92	0.16	0.00	0	20,000.00
\$ / R	On 07/05/2018	Any day expiry			11.96290	11.96290	11.95600	11.95600		10.37	0.00	0.00	0	46,000.00
\$ / R	On 07/05/2018	Any day expiry	12.00	Call	94.20310	0.09420	98.94710	0.09895	94.203	10.53	0.45	0.00	0	100,000.00
\$ / R	On 07/05/2018	Any day expiry	12.10	Call	59.81670	0.05982	64.80870	0.06481	59.817	10.85	0.32	0.00	0	100,000.00
\$ / R	On 09/05/2018	Any day expiry			11.96640	11.96640	11.95930	11.95930		10.57	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	777.24210	0.77724	785.39790	0.78540	777.242	13.60	0.97	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	1,893.67950	1.89368	1,900.82280	1.90082	1,893.680	19.14	1.00	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	0.22470	0.00022	0.14950	0.00015	0.225	35.83	0.00	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			11.97000	11.97000	11.96250	11.96250		10.72	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			11.97540	11.97540	11.96740	11.96740		10.78	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	780.80730	0.78081	790.62520	0.79063	780.807	13.33	0.96	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	2,524.66810	2.52467	2,532.70540	2.53271	2,524.668	21.59	1.00	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	0.08030	0.00008	0.03540	0.00004	0.080	30.48	0.00	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			11.97710	11.97710	11.96910	11.96910		10.84	0.00	0.00	0	0.00
\$ / R	On 15/05/2018	Any day expiry	10.90	Put	0.92730	0.00093	1.24200	0.00124	0.927	14.24	0.01	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	11.70	Put	40.36030	0.04036	46.43480	0.04643	40.360	10.82	0.20	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	12.20	Call	62.39820	0.06240	68.47070	0.06847	62.398	11.49	0.28	0.00	0	1,000.00
\$ / R	On 18/05/2018	Any day expiry			11.98250	11.98250	11.97400	11.97400		10.99	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry	12.00	Put	157.10070	0.15710	170.80780	0.17081	157.101	10.99	0.51	0.00	0	51,000.00
\$ / R	On 31/05/2018	Any day expiry			12.00380	12.00380	11.99430	11.99430		11.21	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,797.48560	1.79749	1,807.39870	1.80740	1,797.486	16.24	0.99	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	0.60790	0.00061	0.78710	0.00079	0.608	25.41	0.00	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	0.32560	0.00033	0.43830	0.00044	0.326	26.62	0.00	0.00	0	500.00
\$ / R	On 08/06/2018	Any day expiry			12.01620	12.01620	12.00670	12.00670		11.36	0.00	0.00	0	0.00
\$ / R	On 08/06/2018	Any day expiry	12.80	Call	31.31920	0.03132	34.79140	0.03479	31.319	13.61	0.11	0.00	0	1,746.00
\$ / R	On 18/06/2018	Foreign Exchange Future			12.03170	12.03170	12.02210	12.02210		11.52	0.00	3,277,639,618.90	272,417	1,146,281.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	7.89940	0.00790	9.54330	0.00954	7.899	12.21	0.03	0.00	0	60,750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	15.25480	0.01525	17.87490	0.01787	15.255	11.61	0.06	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.35	Call	706.39780	0.70640	700.41150	0.70041	706.398	11.17	0.91	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.45	Call	615.51930	0.61552	612.36970	0.61237	615.519	10.87	0.87	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	41.74130	0.04174	48.81240	0.04881	41.741	10.92	0.15	0.00	0	40,216.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.60	Put	61.64420	0.06164	69.87820	0.06988	61.644	11.03	0.20	0.00	0	12,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.70	Call	419.32610	0.41933	418.95310	0.41895	419.326	11.14	0.74	0.00	0	60.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	103.10480	0.10310	112.74430	0.11274	103.105	11.19	0.29	0.00	0	60,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	11.77	Put	109.78120		0.10978		119.57100	0.11957	109.781	11.22	0.31	0.00	0	76,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.80	Put	120.32650		0.12033		130.31830	0.13032	120.326	11.25	0.33	0.00	0	1,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.90	Put	160.15960		0.16016		170.66150	0.17066	160.160	11.36	0.40	0.00	0	9,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Call	238.98080		0.23898		240.14340	0.24014	238.981	11.46	0.53	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	207.28080		0.20728		218.04340	0.21804	207.281	11.46	0.47	0.00	0	39,050.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.06	Put	239.35300		0.23935		252.24170	0.25224	239.353	11.54	0.51	0.00	0	150.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	275.60800		0.27561		288.85850	0.28886	275.608	11.71	0.55	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	288.22800		0.28823		301.57680	0.30158	288.228	11.77	0.57	0.00	0	155,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Call	176.33390		0.17633		180.13010	0.18013	176.334	11.80	0.43	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	294.63390		0.29463		308.03010	0.30803	294.634	11.80	0.57	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	362.07420		0.36207		375.79980	0.37580	362.074	12.08	0.63	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Call	129.63920		0.12964		133.84830	0.13385	129.639	12.22	0.34	0.00	0	4,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	397.93920		0.39794		411.74830	0.41175	397.939	12.22	0.66	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	473.47040		0.47347		487.31790	0.48732	473.470	12.49	0.72	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.45	Call	94.64790		0.09465		98.85800	0.09886	94.648	12.63	0.26	0.00	0	150.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	85.14270		0.08514		89.28760	0.08929	85.143	12.77	0.24	0.00	0	10,050.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	553.44270		0.55344		567.18760	0.56719	553.443	12.77	0.76	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	767.88730		0.76789		781.01570	0.78102	767.887	13.43	0.85	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	959.35410		0.95935		972.05910	0.97206	959.354	13.93	0.90	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	28.40690		0.02841		31.41560	0.03142	28.407	14.03	0.09	0.00	0	15,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	996.70690		0.99671		1,009.31560	1.00932	996.707	14.03	0.91	0.00	0	21,728.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	1,043.71690		1.04372		1,056.20180	1.05620	1,043.717	14.15	0.92	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	1,157.78240		1.15778		1,169.96480	1.16996	1,157.782	14.43	0.94	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	1,186.53530		1.18654		1,198.64200	1.19864	1,186.535	14.51	0.94	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	1,282.79640		1.28280		1,294.35880	1.29436	1,282.796	14.72	0.95	0.00	0	25,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	12.86210		0.01286		14.65670	0.01466	12.862	14.81	0.04	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,438.18460		1.43818		1,449.25130	1.44925	1,438.185	15.01	0.97	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,457.72270		1.45772		1,468.73560	1.46874	1,457.723	15.04	0.97	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,477.28240		1.47728		1,488.24320	1.48824	1,477.282	15.08	0.97	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,614.72950		1.61473		1,625.37030	1.62537	1,614.730	15.33	0.98	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,723.24940		1.72325		1,733.68820	1.73369	1,723.249	15.53	0.98	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,772.69640		1.77270		1,783.05600	1.78306	1,772.696	15.62	0.98	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,782.59370		1.78259		1,792.93820	1.79294	1,782.594	15.64	0.98	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,802.39540		1.80240		1,812.71080	1.81271	1,802.395	15.67	0.98	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,812.29990		1.81230		1,822.60100	1.82260	1,812.300	15.69	0.99	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,871.77260		1.87177		1,881.99400	1.88199	1,871.773	15.80	0.99	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Call	2.74720		0.00275		3.25460	0.00325	2.747	15.98	0.01	0.00	0	30,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,971.04720		1.97105		1,981.15460	1.98115	1,971.047	15.98	0.99	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	2,070.47750		2.07048		2,080.49100	2.08049	2,070.478	16.16	0.99	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	2,219.84260		2.21984		2,229.74610	2.22975	2,219.843	16.43	0.99	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	0.98480		0.00098		1.30470	0.00130	0.985	17.25	0.00	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	0.99910		0.00100		1.29510	0.00130	0.999	18.27	0.00	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	1.01080		0.00101		1.29530	0.00130	1.011	18.84	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	1.06000		0.00106		1.31590	0.00132	1.060	20.54	0.00	0.00	0	760.00

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\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	1.06600	0.00107	1.31940	0.00132	1.066	20.71	0.00	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	1.08290	0.00108	1.33000	0.00133	1.083	21.17	0.00	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	1.10100	0.00110	1.34230	0.00134	1.101	21.62	0.00	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	1.13320	0.00113	1.36550	0.00137	1.133	22.36	0.00	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	1.15190	0.00115	1.37960	0.00138	1.152	22.76	0.00	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	1.16020	0.00116	1.38600	0.00139	1.160	22.93	0.00	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	0.88000	0.00088	0.92930	0.00093	0.880	23.62	0.00	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	0.38200	0.00038	0.40730	0.00041	0.382	23.62	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	0.22910	0.00023	0.24580	0.00025	0.229	23.62	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	0.21350	0.00021	0.22920	0.00023	0.214	23.62	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.17670	0.00018	0.19020	0.00019	0.177	23.62	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.16460	0.00016	0.17730	0.00018	0.165	23.62	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.12060	0.00012	0.13040	0.00013	0.121	23.62	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.06250	0.00006	0.06810	0.00007	0.063	23.62	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.05130	0.00005	0.05610	0.00006	0.051	23.62	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.03040	0.00003	0.03340	0.00003	0.030	23.62	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.01970	0.00002	0.02180	0.00002	0.020	23.62	0.00	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			12.04850	12.04850	12.03890	12.03890		11.71	0.00	0.00	0	1,790.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,759.28010	1.75928	1,770.05980	1.77006	1,759.280	15.50	0.97	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	1.62670	0.00163	1.85820	0.00186	1.627	22.15	0.00	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	0.62790	0.00063	0.73480	0.00073	0.628	22.30	0.00	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.05310	12.05310	12.04340	12.04340		11.68	0.00	0.00	0	100.00
\$ / R	On 06/07/2018	Any day expiry			12.05910	12.05910	12.04950	12.04950		11.75	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	268.05980	0.26806	279.90740	0.27991	268.060	11.80	0.50	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	15.88360	0.01588	17.61000	0.01761	15.884	15.18	0.05	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	11.98940	0.01199	13.41710	0.01342	11.989	15.32	0.04	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.08030	12.08030	12.07080	12.07080		11.96	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.08630	12.08630	12.07670	12.07670		11.98	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	2,370.02330	2.37002	2,380.84130	2.38084	2,370.023	16.25	0.98	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	1.61650	0.00162	1.74600	0.00175	1.617	20.13	0.00	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.08780	12.08780	12.07820	12.07820		12.00	0.00	0.00	0	70.00
\$ / R	On 27/07/2018	Any day expiry			12.09080	12.09080	12.08120	12.08120		12.04	0.00	0.00	0	1,345.00
\$ / R	On 31/07/2018	Any day expiry			12.09670	12.09670	12.08720	12.08720		12.05	0.00	0.00	0	1,303.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,728.90190	1.72890	1,740.50800	1.74051	1,728.902	15.62	0.94	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	1.95940	0.00196	2.18340	0.00218	1.959	19.30	0.01	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	0.72390	0.00072	0.82510	0.00083	0.724	19.30	0.00	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.10710	12.10710	12.09760	12.09760		12.12	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	455.17910	0.45518	467.32130	0.46732	455.179	12.64	0.59	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,781.18530	1.78119	1,792.78370	1.79278	1,781.185	15.75	0.94	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	1.01250	0.00101	1.15340	0.00115	1.013	18.71	0.00	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.11590	12.11590	12.10660	12.10660		12.14	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.14260	12.14260	12.13350	12.13350		12.37	0.00	0.00	0	1,666.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,707.12220	1.70712	1,718.73750	1.71874	1,707.122	15.61	0.90	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	1.92520	0.00193	2.12290	0.00212	1.925	17.47	0.00	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	0.71370	0.00071	0.80310	0.00080	0.714	17.47	0.00	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			12.16780	12.16780	12.15890	12.15890		12.40	0.00	8,517,460.00	700	56,865.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	109.85040	0.10985	117.35480	0.11735	109.850	11.60	0.21	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	114.90860	0.11491	122.50890	0.12251	114.909	11.62	0.21	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	143.03070	0.14303	151.19760	0.15120	143.031	11.73	0.25	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	193.84930	0.19385	202.96440	0.20296	193.849	11.91	0.31	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	233.25900	0.23326	242.90820	0.24291	233.259	12.03	0.35	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	254.63180	0.25463	0.00000	0.00000	254.632	12.09	0.37	13,596,695.64	3,000	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	300.69680	0.30070	310.99580	0.31100	300.697	12.22	0.41	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	355.06210	0.35506	357.32010	0.35732	355.062	12.61	0.48	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	468.41600	0.46842	479.74630	0.47975	468.416	12.71	0.54	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	269.96480	0.26996	272.90180	0.27290	269.965	13.12	0.39	14,264,488.26	3,000	4,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	681.37840	0.68138	693.38500	0.69338	681.378	13.35	0.65	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	711.07790	0.71108	723.13000	0.72313	711.078	13.43	0.66	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	200.57660	0.20058	203.82670	0.20383	200.577	13.67	0.31	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	194.04400	0.19404	197.31400	0.19731	194.044	13.73	0.30	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	865.83790	0.86584	878.03450	0.87803	865.838	13.83	0.72	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	118.84170	0.11884	122.06080	0.12206	118.842	14.64	0.20	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	1,201.04170	1.20104	1,213.16080	1.21316	1,201.042	14.64	0.80	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	112.66160	0.11266	115.84610	0.11585	112.662	14.74	0.19	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	89.81960	0.08982	92.85430	0.09285	89.820	15.06	0.15	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	75.57330	0.07557	78.46700	0.07847	75.573	15.28	0.13	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	2.83910	0.00284	3.04060	0.00304	2.839	16.78	0.01	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	2.50620	0.00251	2.68920	0.00269	2.506	16.78	0.01	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	2.09400	0.00209	2.25330	0.00225	2.094	16.78	0.01	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	1.59410	0.00159	1.72280	0.00172	1.594	16.78	0.00	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.18400	12.18400	12.17530	12.17530		12.54	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,689.75810	1.68976	1,701.32960	1.70133	1,689.758	15.48	0.88	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	2.11230	0.00211	2.23160	0.00223	2.112	16.49	0.01	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	0.78200	0.00078	0.83650	0.00084	0.782	16.49	0.00	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.22390	12.22390	12.21550	12.21550		12.61	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.22970	12.22970	12.22130	12.22130		12.69	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.23260	12.23260	12.22420	12.22420		12.71	0.00	0.00	0	430.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,673.56880	1.67357	1,684.69760	1.68470	1,673.569	15.40	0.84	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	5.29600	0.00530	7.64630	0.00765	5.296	17.17	0.01	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	2.39180	0.00239	3.67850	0.00368	2.392	17.17	0.01	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.23990	12.23990	12.23140	12.23140		12.72	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	287.77470	0.28777	297.46330	0.29746	287.775	12.26	0.36	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,725.31830	1.72532	1,736.74360	1.73674	1,725.318	15.47	0.85	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	4.22840	0.00423	5.30930	0.00531	4.228	17.44	0.01	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.25140	12.25140	12.24300	12.24300		12.75	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			12.25580	12.25580	12.24740	12.24740		12.77	0.00	0.00	0	0.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	40.84020	0.04084	45.00330	0.04500	40.840	11.88	0.08	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	204.39270	0.20439	212.96990	0.21297	204.393	12.03	0.28	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 16/11/2018	Any day expiry	13.22	Call	205.19790	0.20520	208.33420	0.20833	205.198	14.51	0.26	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			12.27610	12.27610	12.26770	12.26770		12.89	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,663.26420	1.66326	1,674.17200	1.67417	1,663.264	15.41	0.82	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	10.90640	0.01091	12.20190	0.01220	10.906	18.09	0.02	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	5.30670	0.00531	6.06080	0.00606	5.307	18.09	0.01	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			12.29200	12.29200	12.28360	12.28360		12.90	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,529.70470	1.52970	1,540.73160	1.54073	1,529.705	15.20	0.79	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	35.79100	0.03579	37.43510	0.03744	35.791	17.80	0.05	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			12.29630	12.29630	12.28790	12.28790		12.92	0.00	159,851.90	13	21,674.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	210.10350	0.21010	218.66650	0.21867	210.103	12.09	0.27	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	434.90700	0.43491	437.52040	0.43752	434.907	13.26	0.46	0.00	0	150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	291.27210	0.29127	294.13790	0.29414	291.272	14.12	0.33	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	249.11180	0.24911	251.95350	0.25195	249.112	14.47	0.29	0.00	0	7,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	155.22860	0.15523	157.71910	0.15772	155.229	15.40	0.19	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.89	Call	65.69170	0.06569	67.37070	0.06737	65.692	16.77	0.09	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	31.84750	0.03185	33.34570	0.03335	31.848	18.19	0.05	0.00	0	2,000.00
\$ / R	On 31/12/2018	Any day expiry			12.32090	12.32090	12.31260	12.31260		12.92	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,652.65020	1.65265	1,662.76960	1.66277	1,652.650	15.34	0.79	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	15.18390	0.01518	15.69440	0.01569	15.184	18.27	0.02	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	7.67720	0.00768	7.99040	0.00799	7.677	18.27	0.01	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			12.38390	12.38390	12.37590	12.37590		13.14	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			12.43060	12.43060	12.42300	12.42300		13.22	0.00	1,342,504.80	108	2,623.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	26.85480	0.02685	29.14170	0.02914	26.855	11.80	0.04	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	289.70480	0.28970	297.55430	0.29755	289.705	12.38	0.29	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.06	Put	426.07880	0.42608	435.94910	0.43595	426.079	12.72	0.38	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.45	Call	328.03950	0.32804	329.68400	0.32968	328.039	14.76	0.31	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	171.56100	0.17156	172.12190	0.17212	171.561	16.02	0.18	0.00	0	1,000.00
\$ / R	On 27/03/2019	Any day expiry			12.44330	12.44330	12.43590	12.43590		13.23	0.00	0.00	0	4,414.00
\$ / R	On 14/06/2019	Foreign Exchange Future			12.56540	12.56540	12.55810	12.55810		13.52	0.00	0.00	0	3,087.00
\$ / R	On 13/12/2019	Foreign Exchange Future			12.85900	12.85900	12.85040	12.85040		14.03	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	47.17890	0.04718	46.35820	0.04636	47.179	18.53	0.04	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			13.15350	13.15350	13.14580	13.14580		14.44	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			13.22860	13.22860	13.22240	13.22240		14.62	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			13.30680	13.30680	13.30240	13.30240		14.74	0.00	0.00	0	0.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			12.03170	12.03170	12.02210	12.02210		11.52	0.00	120,317.00	10	415.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			12.16780	12.16780	12.15890	12.15890		12.40	0.00	0.00	0	50.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			12.29630	12.29630	12.28790	12.28790		12.92	0.00	0.00	0	28.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			12.56540	12.56540	12.55810	12.55810		13.52	0.00	0.00	0	0.00
£ / R	On 30/04/2018	Any day expiry			17.00330	17.00330	17.00800	17.00800		11.32	0.00	0.00	0	9.00
£ / R	On 15/05/2018	Any day expiry			17.04990	17.04990	17.05190	17.05190		11.96	0.00	0.00	0	11.00
£ / R	On 18/06/2018	Foreign Exchange Future			17.15100	17.15100	17.15150	17.15150		12.77	0.00	3,651,379,296.00	212,896	428,272.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	572.66730	0.57267	582.09960	0.58210	572.667	13.29	0.64	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 18/06/2018	Foreign Exchange Future	20.40	Call	3.61130	0.00361	4.03700	0.00404	3.611	17.79	0.01	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future			17.41520	17.41520	17.41730	17.41730		13.61	0.00	0.00	0	18,494.00
£ / R	On 14/12/2018	Foreign Exchange Future			17.67050	17.67050	17.67420	17.67420		14.03	0.00	0.00	0	5,393.00
£ / R	On 18/03/2019	Foreign Exchange Future			17.94700	17.94700	17.95270	17.95270		14.26	0.00	0.00	0	3,129.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.21770	18.21770	18.22540	18.22540		14.24	0.00	0.00	0	5,465.00
¥ / R	On 03/05/2018	Any day expiry			0.11143	0.11143	0.11153	0.11153		18.55	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.11247	0.11247	0.11254	0.11254		15.81	0.00	0.00	0	8,296.00
¥ / R	On 29/06/2018	Any day expiry			0.11271	0.11271	0.11279	0.11279		15.41	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.11449	0.11449	0.11458	0.11458		13.22	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.11652	0.11652	0.11660	0.11660		12.34	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12099	0.12099	0.12109	0.12109		12.08	0.00	0.00	0	0.00
€ / R	On 30/04/2018	Any day expiry			14.78660	14.78660	14.79340	14.79340		10.07	0.00	0.00	0	16.00
€ / R	On 23/05/2018	Any day expiry			14.86030	14.86030	14.86480	14.86480		10.23	0.00	0.00	0	41.00
€ / R	On 18/06/2018	Foreign Exchange Future			14.93830	14.93830	14.94230	14.94230		10.75	0.00	40,572,422.80	2,716	116,826.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	7.43690	0.00744	8.15610	0.00816	7.437	12.89	0.02	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	12.01110	0.01201	13.26620	0.01327	12.011	11.88	0.04	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	18.75860	0.01876	20.76680	0.02077	18.759	11.00	0.06	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	37.22590	0.03723	40.67130	0.04067	37.226	10.12	0.12	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.30	Call	683.06980	0.68307	690.74840	0.69075	683.070	10.17	0.86	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.40	Call	601.54110	0.60154	609.60690	0.60961	601.541	10.26	0.82	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	233.23000	0.23323	240.45120	0.24045	233.230	10.86	0.47	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	461.44120	0.46144	463.99610	0.46400	461.441	11.40	0.66	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.63	Call	74.09930	0.07410	79.06100	0.07906	74.099	12.22	0.19	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.00	Call	32.93430	0.03293	37.82940	0.03783	32.934	12.62	0.09	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,512.94940	1.51295	1,512.69830	1.51270	1,512.949	12.99	0.96	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	1.57370	0.00157	1.66720	0.00167	1.574	20.26	0.00	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	0.28300	0.00028	0.28920	0.00029	0.283	24.33	0.00	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.21720	15.21720	15.22250	15.22250		11.53	0.00	3,804,300.00	250	57,137.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	15.54160	0.01554	16.38630	0.01639	15.542	10.60	0.04	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	89.15340	0.08915	91.37000	0.09137	89.153	10.58	0.16	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	880.18580	0.88019	879.47930	0.87948	880.186	12.59	0.68	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	102.26840	0.10227	105.20920	0.10521	102.268	13.92	0.15	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	13.47740	0.01348	13.31140	0.01331	13.477	18.62	0.02	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.49230	15.49230	15.49810	15.49810		12.05	0.00	7,746,150.00	500	5,049.00
€ / R	On 18/03/2019	Foreign Exchange Future			15.79790	15.79790	15.80460	15.80460		12.34	0.00	0.00	0	2,625.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.06060	16.06060	16.06780	16.06780		12.73	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap			92.50000	92.50000	92.69000	92.69000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			89.39000	89.39000	89.59000	89.59000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			88.03000	88.03000	88.24000	88.24000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			90.12000	90.12000	90.34000	90.34000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			93.88000	93.88000	94.10000	94.10000			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	92.36000	92.36000	92.36000	92.59000	92.59000				0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap	94.38000	94.38000	94.38000	94.62000	94.62000				0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap	98.10000	98.10000	98.10000	98.33000	98.33000				0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap	98.40000	98.40000	98.40000	98.63000	98.63000				0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap	93.51000	93.51000	93.51000	93.75000	93.75000				0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap	99.00000	99.00000	99.00000	99.23000	99.23000				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	100.01000	100.01000	100.01000	100.01000	100.01000				0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap	100.42000	100.42000	100.42000	100.42000	100.42000				0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap	99.36000	99.36000	99.36000	99.37000	99.37000				0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap	99.97000	99.97000	99.97000	99.99000	99.99000				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	98.48000	98.48000	98.48000	98.48000	98.48000				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.80000	98.80000	98.80000	98.80000	98.80000				0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.11000	99.11000	99.11000	99.12000	99.12000				0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.42000	99.42000	99.42000	99.43000	99.43000				0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.73000	99.73000	99.73000	99.75000	99.75000				0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap	100.58000	100.58000	100.58000	100.60000	100.60000				0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap	98.23000	98.23000	98.23000	98.25000	98.25000				0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap	100.01000	100.01000	100.01000	100.03000	100.03000				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	95.40000	95.40000	95.40000	95.44000	95.44000				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	94.53000	94.53000	94.53000	94.57000	94.57000				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	93.62000	93.62000	93.62000	93.67000	93.67000				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	93.68000	93.68000	93.68000	93.74000	93.74000				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	95.79000	95.79000	95.79000	95.85000	95.85000				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	95.83000	95.83000	95.83000	95.90000	95.90000				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	96.92000	96.92000	96.92000	97.00000	97.00000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	99.04000	99.04000	99.04000	99.12000	99.12000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	100.20000	100.20000	100.20000	100.30000	100.30000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	95.18000	95.18000	95.18000	95.29000	95.29000				0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap	99.44000	99.44000	99.44000	99.55000	99.55000				0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	588.60300	588.60300	588.60300	588.25100	588.25100				0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future	599.17600	599.17600	599.17600	598.82000	598.82000				0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future	610.06300	610.06300	610.06300	609.69700	609.69700				0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future	622.15600	622.15600	622.15600	621.78900	621.78900				0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	697.56500	697.56500	697.56500	696.47200	696.47200				0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future	710.09500	710.09500	710.09500	708.98600	708.98600				0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future	722.99800	722.99800	722.99800	721.86300	721.86300				0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	737.33000	737.33000	737.33000	736.18000	736.18000				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
ALBI	On 03/05/2018	Index Future	639.37400		639.37400		637.71000	637.71000			0.00	1,694,341,100.00	265	805.00
ALBI	On 02/08/2018	Index Future	650.85900		650.85900		649.16800	649.16800			0.00	1,724,776,350.00	265	265.00
ALBI	On 01/11/2018	Index Future	662.68600		662.68600		660.95900	660.95900			0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future	675.82100		675.82100		674.06800	674.06800			0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.35330		9.35330		9.36650	9.36650		9.97	0.00	0.00	0	12,044.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.46450		9.46450		9.47910	9.47910		10.68	0.00	0.00	0	850.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.57310		9.57310		9.58800	9.58800		11.38	0.00	0.00	0	11,312.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	9.80440		9.80440		9.81940	9.81940		11.91	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.55240		9.55240		9.55680	9.55680		11.15	0.00	0.00	0	1,510.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	9.79630		9.79630		9.80230	9.80230		12.08	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	12.45870		12.45870		12.49130	12.49130		9.90	0.00	0.00	0	1,215.00
CHF / R	On 17/09/2018	Foreign Exchange Future	12.70330		12.70330		12.73820	12.73820		10.84	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future	12.94440		12.94440		12.98080	12.98080		11.58	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	13.43440		13.43440		13.47710	13.47710		12.34	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.91500		1.91500		1.91390	1.91390		10.53	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.93040		1.93040		1.92970	1.92970		11.66	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	1.94510		1.94510		1.94450	1.94450		12.17	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	1.97540		1.97540		1.97530	1.97530		12.95	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.00800		2.00800		2.00800	2.00800		11.40	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.04600		2.04600		2.04630	2.04630		12.36	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.08440		2.08440		2.08430	2.08430		13.06	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.23620		2.23620		2.23690	2.23690		13.99	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	10.07269		81.18934		10.09870	81.01833			0.00	162,378,680.00	2,000	7,466.00

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
ES33	On 02/08/2018	Bond Future		10.15534	82.64770		10.18216	82.47400			0.00	165,295,400.00	2,000	2,000.00
ES33	On 01/11/2018	Bond Future		10.24141	80.36046		10.26924	80.18295			0.00	0.00	0	0.00
ES33	On 07/02/2019	Bond Future		10.33799	81.95296		10.36671	81.77288			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		10.25730	84.72139		10.30340	84.36768			0.00	674,128,100.23	7,957	3,000.00
ES42	On 02/08/2018	Bond Future		10.33735	86.24318		10.38487	85.88355			0.00	686,236,983.26	7,957	7,957.00
ES42	On 01/11/2018	Bond Future		10.41953	83.55009		10.46871	83.18325			0.00	0.00	0	0.00
ES42	On 07/02/2019	Bond Future		10.50852	85.20564		10.55930	84.83251			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		635.64400	635.64400		634.12100	634.12100			0.00	0.00	0	474.00
GOVI	On 02/08/2018	GOVI		647.06200	647.06200		645.51500	645.51500			0.00	0.00	0	0.00
GOVI	On 01/11/2018	GOVI		658.81900	658.81900		657.24000	657.24000			0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI		671.87800	671.87800		670.27500	670.27500			0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future		1.53510	1.53510		1.53340	1.53340		11.81	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.55490	1.55490		1.55310	1.55310		12.31	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.57320	1.57320		1.57160	1.57160		12.56	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.66770	1.66770		1.66550	1.66550		13.79	0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future		134.63146	134.63146		134.89081	134.89081			0.00	2,827,260.66	21	1,012.00
I2025	On 02/08/2018	Bond Future		135.71272	135.71272		135.97687	135.97687			0.00	2,849,967.12	21	614.00
I2025	On 01/11/2018	Bond Future		138.20547	138.20547		138.47384	138.47384			0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future		139.57971	139.57971		139.85623	139.85623			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		101.58840	101.58840		102.58883	102.58883			0.00	0.00	0	0.00
I2029	On 02/08/2018	Bond Future		103.44509	103.44509		104.46398	104.46398			0.00	0.00	0	1,370.00
I2029	On 01/11/2018	Bond Future		104.29553	104.29553		105.33260	105.33260			0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future		106.39936	106.39936		107.45948	107.45948			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		106.95640	106.95640		107.37000	107.37000			0.00	137,118,104.80	1,282	6,055.00
I2033	On 02/08/2018	Bond Future		108.91127	108.91127		109.33257	109.33257			0.00	139,624,248.14	1,282	1,515.00
I2033	On 01/11/2018	Bond Future		109.79058	109.79058		110.21914	110.21914			0.00	0.00	0	0.00
I2033	On 07/02/2019	Bond Future		112.00525	112.00525		112.44452	112.44452			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future		133.68135	133.68135		133.68639	133.68639			0.00	419,625,757.65	3,139	5,837.00
I2038	On 02/08/2018	Bond Future		134.57271	134.57271		134.57797	134.57797			0.00	422,423,736.69	3,139	8,180.00
I2038	On 01/11/2018	Bond Future		137.04451	137.04451		137.04936	137.04936			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
I2038	On 07/02/2019	Bond Future		138.21849	138.21849		138.22611	138.22611			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		122.96698	122.96698		124.93705	124.93705			0.00	32,955,150.64	268	8,169.00
I2046	On 02/08/2018	Bond Future		125.21465	125.21465		127.22079	127.22079			0.00	33,557,526.20	268	3,006.00
I2046	On 01/11/2018	Bond Future		125.86502	125.86502		127.90752	127.90752			0.00	0.00	0	0.00
I2046	On 07/02/2019	Bond Future		128.40391	128.40391		130.49013	130.49013			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		130.62274	130.62274		132.92958	132.92958			0.00	272,870,903.86	2,089	7,163.00
I2050	On 02/08/2018	Bond Future		131.28195	131.28195		133.63108	133.63108			0.00	274,247,993.55	2,089	7,240.00
I2050	On 01/11/2018	Bond Future		133.69339	133.69339		136.08519	136.08519			0.00	0.00	0	0.00
I2050	On 07/02/2019	Bond Future		134.61830	134.61830		137.06063	137.06063			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		258.45200	258.45200		259.90600	259.90600			0.00	622,869,320.00	241	875.00
IGOV	On 02/08/2018	Index Future		263.17600	263.17600		264.65600	264.65600			0.00	0.00	0	0.00
IGOV	On 01/11/2018	Index Future		268.01000	268.01000		269.51600	269.51600			0.00	645,904,100.00	241	241.00
IGOV	On 07/02/2019	Index Future		273.41700	273.41700		274.95800	274.95800			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		0.11880	0.11880		0.11820	0.11820			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future		0.11760	0.11760		0.11840	0.11840			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future		0.11740	0.11740		0.11730	0.11730			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.11420	0.11420		0.11490	0.11490			0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future		1.55390	1.55390		1.55450	1.55450		11.86	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future		1.57710	1.57710		1.57790	1.57790		12.90	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future		1.59960	1.59960		1.60020	1.60020		12.90	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.64490	1.64490		1.64610	1.64610		12.85	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future		8.77780	8.77780		8.82050	8.82050		10.91	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future		8.87810	8.87810		8.92190	8.92190		11.69	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future		8.97550	8.97550		9.02040	9.02040		12.29	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		9.50780	9.50780		9.55520	9.55520		13.06	0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future		1.25150	1.25150		1.25020	1.25020			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future		1.25930	1.25930		1.25810	1.25810			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future		1.26680	1.26680		1.26560	1.26560			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
PULA / R	On 14/06/2019	Foreign Exchange Future			1.33510		1.33510		1.33400	1.33400			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.42550		1.42550		1.42670	1.42670			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.43130		1.43130		1.43250	1.43250			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.24160		1.24160		1.24290	1.24290			0.00	0.00	0	190.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.25060		1.25060		1.25200	1.25200			0.00	0.00	0	0.00
R / ¥	On 03/05/2018	Any day expiry			8.97380		8.97380	0.11125	8.96620	8.96620		13.33	0.00	0.00	0	0.00
R / ¥	On 03/05/2018	Any day expiry	8.94	Call	1,117.11140		0.11171	0.11125	1,129.60760	0.11296	1,117.111	13.41	0.56	0.00	0	100,000.00
R / ¥	On 29/06/2018	Any day expiry			8.87200		8.87200	0.11125	8.86600	8.86600		14.36	0.00	0.00	0	0.00
R / ¥	On 29/06/2018	Any day expiry	8.34	Put	674.00570		0.06740	0.11125	757.01710	0.07570	674.006	16.36	0.19	0.00	0	110,000.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.89130		8.89130	0.11125	8.88600	8.88600		13.94	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	2,003.44820		0.20034	0.11125	2,108.30600	0.21083	2,003.448	13.98	0.49	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.73410		8.73410	0.11125	8.72770	8.72770		15.27	0.00	0.00	0	283.00
R186	On 03/05/2018	Bond Future			7.99545		119.35103		8.02098	119.17885		6.18	0.00	4,439,858,316.00	37,200	180,727.00
R186	On 03/05/2018	Bond Future	7.85	Call	202.59000		0.20259		174.91000	0.17491	202.590	6.02	0.24	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.25	Put	97.40000		0.09740		130.35000	0.13035	97.400	6.49	0.13	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.35	Put	40.67000		0.04067		57.98000	0.05798	40.670	6.61	0.06	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.40	Put	25.39000		0.02539		37.39000	0.03739	25.390	6.68	0.04	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.50	Put	9.27000		0.00927		14.63000	0.01463	9.270	6.80	0.02	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.85	Put	0.15000		0.00015		0.32000	0.00032	0.150	7.23	0.00	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	9.30	Call	8,382.30000		8.38230		8,210.12000	8.21012	8,382.300	7.42	1.00	260,658,596.28	2,186	0.00
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			8.02691		116.19611		8.05346	116.02150		6.87	0.00	4,237,672,131.70	36,470	7,210.00
R186	On 02/08/2018	Bond Future	7.50	Call	417.20000		0.41720		398.70000	0.39870	417.200	6.35	0.19	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.25	Call	2,560.36000		2.56036		2,474.77000	2.47477	2,560.360	7.03	0.64	0.00	0	3,020.00
R186	On 01/11/2018	Bond Future			8.05568		118.30737		8.08357	118.12860		6.93	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	2,074.56000		2.07456		1,995.08000	1.99508	2,074.560	6.84	0.47	2,214,724.42	40	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	3,964.09000		3.96409		3,845.50000	3.84550	3,964.090	7.25	0.67	3,162,844.08	40	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	528.17000		0.52817		564.76000	0.56476	528.170	7.80	0.15	697,321.26	40	5,000.00
R186	On 07/02/2019	Bond Future			8.08566		115.34555		8.11471	115.16458		7.17	0.00	0.00	0	0.00
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			306.41659		306.41659		307.32266	307.32266			0.00	436,337,224.16	1,424	1,438.00
R197	On 02/08/2018	Bond Future			304.85271		304.85271		305.77542	305.77542			0.00	434,110,259.04	1,424	2,350.00
R197	On 01/11/2018	Bond Future			310.45221		310.45221		311.39062	311.39062			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R197	On 07/02/2019	Bond Future			309.35542		309.35542		310.31861	310.31861			0.00	0.00	0	0.00
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			245.07137		245.07137		246.27269	246.27269		3.97	0.00	821,969,374.98	3,354	19,277.00
R202	On 02/08/2018	Bond Future			245.74530		245.74530		246.96890	246.96890			0.00	816,857,377.20	3,324	3,911.00
R202	On 01/11/2018	Bond Future			250.25910		250.25910		251.50417	251.50417			0.00	0.00	0	0.00
R202	On 07/02/2019	Bond Future			251.39867		251.39867		252.67336	252.67336			0.00	0.00	0	0.00
R202	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future			7.47218		102.54245		7.48743	102.48132		3.96	0.00	0.00	0	71,633.00
R2023	On 03/05/2018	Bond Future	9.19	Put	0.00000		0.00000		0.00000	0.00000	0.000	4.66	0.00	0.00	0	2,500.00
R2023	On 02/08/2018	Bond Future			7.48137		104.38437		7.49748	104.32265		3.94	0.00	0.00	0	16,296.00
R2023	On 01/11/2018	Bond Future			7.49204		102.35412		7.50947	102.29048		3.79	0.00	0.00	0	0.00
R2023	On 07/02/2019	Bond Future			7.50072		104.38261		7.51919	104.31887		3.62	0.00	0.00	0	0.00
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			8.38645		99.27281		8.41202	99.08802		8.32	0.00	0.00	0	93,910.00
R2030	On 02/08/2018	Bond Future			8.42641		97.05052		8.45282	96.86284		9.26	0.00	0.00	0	127.00
R2030	On 02/08/2018	Bond Future	8.51	Call	2,230.48000		2.23048		2,154.75000	2.15475	2,230.480	9.27	0.56	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	4,118.64000		4.11864		4,000.74000	4.00074	4,118.640	9.83	0.76	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	213.59000		0.21359		242.25000	0.24225	213.590	10.65	0.08	0.00	0	7,850.00
R2030	On 01/11/2018	Bond Future			8.46032		98.81378		8.48774	98.62198		9.43	0.00	0.00	0	0.00
R2030	On 07/02/2019	Bond Future			8.49654		96.76241		8.52485	96.56790		10.16	0.00	0.00	0	0.00
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			8.56122		98.34116		8.59179	98.10015		9.41	0.00	0.00	0	60,170.00
R2032	On 02/08/2018	Bond Future			8.60026		100.10760		8.63174	99.86280		10.07	0.00	0.00	0	2.00
R2032	On 01/11/2018	Bond Future			8.63907		97.77110		8.67168	97.52103		10.66	0.00	0.00	0	0.00
R2032	On 07/02/2019	Bond Future			8.68051		99.70867		8.71413	99.45473		11.02	0.00	0.00	0	0.00
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			8.70624		103.11774		8.74183	102.80375		13.54	0.00	0.00	0	78,610.00
R2035	On 03/05/2018	Bond Future	8.75	Call	1,311.71000		1.31171		1,181.55000	1.18155	1,311.710	13.78	0.56	0.00	0	1,000.00
R2035	On 03/05/2018	Bond Future	9.25	Put	46.63000		0.04663		72.07000	0.07207	46.630	13.66	0.04	0.00	0	1,000.00
R2035	On 02/08/2018	Bond Future			8.74550		104.96997		8.78210	104.65092		14.29	0.00	0.00	0	5,691.00
R2035	On 01/11/2018	Bond Future			8.78646		102.38033		8.82428	102.05460			0.00	0.00	0	0.00
R2035	On 07/02/2019	Bond Future			8.83122		104.40930		8.87018	104.07827			0.00	0.00	0	0.00
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			8.80699		99.46275		8.84263	99.14616		10.88	0.00	0.00	0	48,650.00
R2037	On 02/08/2018	Bond Future			8.85093		96.99348		8.88758	96.67166		12.18	0.00	0.00	0	731.00
R2037	On 01/11/2018	Bond Future			8.88955		98.75575		8.92734	98.42733		12.40	0.00	0.00	0	0.00
R2037	On 07/02/2019	Bond Future			8.93121		96.45254		8.97007	96.11874		13.12	0.00	0.00	0	0.00
R2037	On 31/01/2037	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	On 03/05/2018	Bond Future			6.71334		103.79069		6.71640	103.78884		0.33	0.00	0.00	0	21,647.00
R204	On 02/08/2018	Bond Future			6.29132		101.61791		6.29502	101.61654		0.24	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future			8.87197		103.61162		8.91263	103.22013		11.51	0.00	0.00	0	45,891.00
R2040	On 03/05/2018	Bond Future	8.50	Call	45.19000		0.04519		32.74000	0.03274	45.190	10.80	0.05	0.00	0	1,011.00
R2040	On 03/05/2018	Bond Future	9.00	Call	1,680.52000		1.68052		1,433.80000	1.43380	1,680.520	11.74	0.70	0.00	0	1,239.00
R2040	On 03/05/2018	Bond Future	10.00	Call	10,027.81000		10.02781		9,636.44000	9.63644	10,027.810	13.79	1.00	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			8.91585		100.96653		8.95764	100.56851		12.89	0.00	32,309,289.60	320	4,686.00
R2040	On 01/11/2018	Bond Future			8.95453		102.80094		8.99758	102.39483		13.12	0.00	0.00	0	0.00
R2040	On 07/02/2019	Bond Future			8.99625		100.32735		9.04051	99.91431		14.00	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future			8.91678		100.64863		8.96245	100.19864		12.23	0.00	0.00	0	28,181.00
R2044	On 02/08/2018	Bond Future			8.95948		98.07546		9.00638	97.61791		13.70	0.00	0.00	0	300.00
R2044	On 01/11/2018	Bond Future			8.99715		99.85734		9.04539	99.39074		13.96	0.00	0.00	0	0.00
R2044	On 07/02/2019	Bond Future			9.03773		97.45077		9.08730	96.97593		14.91	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			8.89087		100.15240		8.93144	99.73693		12.75	0.00	1,502,286,000.00	15,000	102,469.00
R2048	On 02/08/2018	Bond Future			8.92791		101.95136		8.96951	101.52896		13.71	0.00	1,529,270,400.00	15,000	15,000.00
R2048	On 01/11/2018	Bond Future			8.96620		99.37019		9.00899	98.93938		14.60	0.00	0.00	0	0.00
R2048	On 07/02/2019	Bond Future			9.00784		101.33954		9.05179	100.90122		14.93	0.00	0.00	0	0.00
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			6.87933		102.83003		6.88391	102.82281		1.01	0.00	0.00	0	22,185.00
R207	On 02/08/2018	Bond Future			6.81283		101.03566		6.81788	101.02882		0.97	0.00	0.00	0	0.00
R207	On 01/11/2018	Bond Future			6.68209		102.87141		6.68894	102.86365		0.88	0.00	0.00	0	0.00
R207	On 07/02/2019	Bond Future			6.44352		101.26463		6.45116	101.25785		0.78	0.00	0.00	0	0.00
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			7.10366		99.77989		7.11364	99.75431		2.12	0.00	3,991,195.60	40	36,094.00
R208	On 02/08/2018	Bond Future			7.08446		101.57217		7.09525	101.54664		1.98	0.00	0.00	0	1,721.00
R208	On 01/11/2018	Bond Future			7.05341		100.01783		7.06579	99.99104		1.92	0.00	0.00	0	0.00
R208	On 07/02/2019	Bond Future			7.00290		101.99999		7.01639	101.97380		1.85	0.00	0.00	0	0.00
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

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
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			8.73591		78.34221		8.77146	78.07717		11.36	0.00	4,150,570,285.80	52,980	110,943.00
R209	On 03/05/2018	Bond Future	9.19	Call	3,315.79000		3.31579		3,066.20000	3.06620	3,315.790	12.26	0.96	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.47	Put	1.85000		0.00185		3.52000	0.00352	1.850	12.90	0.00	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.75	Call	7,069.23000		7.06923		6,804.31000	6.80431	7,069.230	13.54	1.00	0.00	0	435.00
R209	On 03/05/2018	Bond Future	9.77	Put	0.07000		0.00007		0.17000	0.00017	0.070	13.58	0.00	0.00	0	250.00
R209	On 03/05/2018	Bond Future	10.00	Put	0.00000		0.00000		0.01000	0.00001	0.000	13.65	0.00	0.00	0	11,067.00
R209	On 03/05/2018	Bond Future	10.22	Put	0.00000		0.00000		0.00000	0.00000	0.000	13.65	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	435.00
R209	On 02/08/2018	Bond Future			8.77310		79.74942		8.80957	79.48001		12.22	0.00	4,202,794,434.00	52,700	29,433.00
R209	On 02/08/2018	Bond Future	8.46	Call	1,056.36000		1.05636		966.06000	0.96606	1,056.360	11.69	0.33	1,160,228.02	44	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	1,137.08000		1.13708		1,042.30000	1.04230	1,137.080	11.74	0.35	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	1,885.57000		1.88557		2,006.48000	2.00648	1,885.570	12.28	0.46	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	2,869.68000		2.86968		2,699.29000	2.69929	2,869.680	12.51	0.61	2,149,520.46	44	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	951.69000		0.95169		1,020.77000	1.02077	951.690	12.98	0.27	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	624.56000		0.62456		674.00000	0.67400	624.560	13.38	0.19	668,746.79	44	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	6,579.41000		6.57941		6,343.49000	6.34349	6,579.410	13.80	0.87	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	100.14000		0.10014		117.84000	0.11784	100.140	14.06	0.04	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	13.78000		0.01378		17.23000	0.01723	13.780	14.06	0.01	0.00	0	435.00
R209	On 01/11/2018	Bond Future			8.80998		78.05042		8.84755	77.77546		12.96	0.00	0.00	0	0.00
R209	On 07/02/2019	Bond Future			8.84926		79.59716		8.88783	79.31768		13.55	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			189.46810		189.46810		189.47516	189.47516			0.00	0.00	0	1,460.00
R210	On 02/08/2018	Bond Future			192.93104		192.93104		192.93835	192.93835			0.00	0.00	0	699.00
R210	On 01/11/2018	Bond Future			193.97443		193.97443		193.98117	193.98117			0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future			197.88721		197.88721		197.89784	197.89784			0.00	0.00	0	0.00
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			154.88220		154.88220		155.35831	155.35831			0.00	34,074,084.00	220	3,848.00
R212	On 02/08/2018	Bond Future			155.61110		155.61110		156.09601	156.09601			0.00	34,234,442.00	220	1,746.00
R212	On 01/11/2018	Bond Future			158.46929		158.46929		158.96248	158.96248			0.00	0.00	0	0.00
R212	On 07/02/2019	Bond Future			159.51196		159.51196		160.01813	160.01813			0.00	0.00	0	0.00
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			8.46565		89.96680		8.49617	89.74959		9.12	0.00	0.00	0	45,155.00

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
R213	On 02/08/2018	Bond Future	8.50080		91.58279		8.53223	91.36214		9.80	0.00	0.00	0	1.00
R213	On 01/11/2018	Bond Future	8.53776		89.70003		8.57033	89.47454		10.39	0.00	0.00	0	0.00
R213	On 07/02/2019	Bond Future	8.57806		91.47770		8.61165	91.24878		10.76	0.00	0.00	0	0.00
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	8.85581		78.28516		8.90139	77.92428		12.30	0.00	0.00	0	44,708.00
R214	On 02/08/2018	Bond Future	8.89241		79.69138		8.93914	79.32439		13.24	0.00	0.00	0	15.00
R214	On 01/11/2018	Bond Future	8.93031		77.84584		8.97836	77.47155		14.09	0.00	0.00	0	0.00
R214	On 07/02/2019	Bond Future	8.97152		79.38858		9.02086	79.00772		14.61	0.00	0.00	0	0.00
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	9.20170		9.20170		9.19200	9.19200		10.29	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	9.32800		9.32800		9.31780	9.31780		10.99	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	9.44750		9.44750		9.43740	9.43740		11.48	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.03740		10.03740		10.02550	10.02550		12.34	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	2.93610		2.93610		2.93710	2.93710		12.05	0.00	0.00	0	12,120.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.88820		2.88820		2.89000	2.89000		12.66	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.84240		2.84240		2.84360	2.84360		12.77	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.84170		2.84170		2.85370	2.85370		13.03	0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.23980		1.23980		1.23410	1.23410			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.21450		1.21450		1.20920	1.20920			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.19210		1.19210		1.18670	1.18670			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.15090		1.15090		1.14570	1.14570			0.00	0.00	0	0.00

Total for Derivatives : **38,092,226,727.50** **753,252** **6 519 155.00**

Grand Total: **38,092,226,727.50** **753,252** **6 519 155.00**