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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/03/2018

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
Derivatives														
\$ / R	On 19/03/2018	Foreign Exchange Future	12.06350	12.06350	11.98990	11.98990			15.05	0.00	5,649,638,637.50	468,325	0.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	936.50000	0.93650	1,010.11740	1.01012	936.500	15.05	1.00	420,406,000.00	35,000	0.00
\$ / R	On 22/03/2018	Any day expiry	12.05400	12.05400	11.99170	11.99170			14.57	0.00	181,308,000.00	15,000	45,000.00	
\$ / R	On 22/03/2018	Any day expiry	11.87	Call	197.17780	0.19718	154.90390	0.15490	197.178	16.13	0.86	0.00	0	15,000.00
\$ / R	On 26/03/2018	Any day expiry	12.05830	12.05830	11.99780	11.99780			13.68	0.00	616,702,200.00	51,000	57,797.00	
\$ / R	On 26/03/2018	Any day expiry	12.08	Call	82.17660	0.08218	0.00000	0.00000	82.177	13.89	0.47	282,104,027.00	50,000	50,000.00
\$ / R	On 27/03/2018	Any day expiry	11.99930	11.99930	11.99930	11.99930			13.65	0.00	0.00	0	0.00	
\$ / R	On 27/03/2018	Any day expiry	12.50	Call	6.04130	0.00604	9.42420	0.00942	6.041	16.62	0.05	0.00	0	20,000.00
\$ / R	On 28/03/2018	Any day expiry	12.06170	12.06170	12.00080	12.00080			13.59	0.00	264,022,000.00	22,000	50,000.00	
\$ / R	On 28/03/2018	Any day expiry	11.66	Call	412.70880	0.41271	360.79730	0.36080	412.709	15.58	0.92	0.00	0	50,000.00
\$ / R	On 28/03/2018	Any day expiry	11.85	Call	246.34790	0.24635	206.74240	0.20674	246.348	14.61	0.78	0.00	0	50,000.00
\$ / R	On 29/03/2018	Any day expiry	12.06340	12.06340	12.00260	12.00260			13.57	0.00	0.00	0	1,709.00	
\$ / R	On 29/03/2018	Any day expiry	11.73	Put	19.23240	0.01923	32.85780	0.03286	19.232	15.02	0.13	0.00	0	252.00
\$ / R	On 29/03/2018	Any day expiry	11.76	Put	22.92140	0.02292	38.45480	0.03845	22.921	14.89	0.15	0.00	0	546.00
\$ / R	On 29/03/2018	Any day expiry	11.83	Call	267.41780	0.26742	227.23380	0.22723	267.418	14.57	0.79	0.00	0	252.00
\$ / R	On 29/03/2018	Any day expiry	11.87	Call	235.61710	0.23562	198.69770	0.19870	235.617	14.39	0.76	0.00	0	546.00

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 29/03/2018	Any day expiry	11.96	Call	170.18240	0.17018	0.00000	0.00000	170.182	13.98	0.65	468,115,432.20	60,000	60,000.00
\$ / R	On 29/03/2018	Any day expiry	13.00	Call	1.49160	0.00149	1.49790	0.00150	1.492	19.64	0.01	0.00	0	4,000.00
\$ / R	On 06/04/2018	Any day expiry			12.07710	12.07710	12.01680	12.01680		13.32	0.00	0.00	0	20,000.00
\$ / R	On 06/04/2018	Any day expiry	11.61	Call	480.53850	0.48054	430.15240	0.43015	480.538	12.99	0.92	0.00	0	120,000.00
\$ / R	On 06/04/2018	Any day expiry	12.00	Call	183.20250	0.18320	155.73540	0.15574	183.203	13.25	0.59	0.00	0	100,000.00
\$ / R	On 06/04/2018	Any day expiry	12.05	Call	155.93500	0.15594	133.61270	0.13361	155.935	13.28	0.54	0.00	0	20,000.00
\$ / R	On 16/04/2018	Any day expiry			12.09410	12.09410	12.03460	12.03460		13.14	0.00	0.00	0	54.00
\$ / R	On 17/04/2018	Any day expiry			12.09580	12.09580	12.03640	12.03640		13.18	0.00	11,754,267.00	972	1,551.00
\$ / R	On 24/04/2018	Any day expiry			12.10770	12.10770	12.04840	12.04840		13.22	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			12.10930	12.10930	12.05000	12.05000		13.25	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	2,891.45190	2.89145	2,950.74790	2.95075	2,891.452	23.92	1.00	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	0.90940	0.00091	0.67850	0.00068	0.909	29.64	0.00	0.00	0	2,000.00
\$ / R	On 26/04/2018	Any day expiry			12.11100	12.11100	12.11150	12.11150		13.28	0.00	22,793,843.00	1,882	1,846.00
\$ / R	On 30/04/2018	Any day expiry			12.11750	12.11750	12.05830	12.05830		13.18	0.00	0.00	0	506.00
\$ / R	On 30/04/2018	Any day expiry	11.70	Put	58.38830	0.05839	73.35080	0.07335	58.388	12.55	0.20	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	12.10	Call	224.82830	0.22483	200.21490	0.20021	224.828	13.18	0.52	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	1,687.03300	1.68703	1,745.73160	1.74573	1,687.033	17.90	0.98	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	1.01340	0.00101	1.00280	0.00100	1.013	24.50	0.00	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	1.14460	0.00114	1.10800	0.00111	1.145	27.47	0.00	0.00	0	500.00
\$ / R	On 02/05/2018	Any day expiry			12.12080	12.12080	12.06150	12.06150		13.21	0.00	0.00	0	0.00
\$ / R	On 02/05/2018	Any day expiry	11.50	Put	26.29100	0.02629	34.36860	0.03437	26.291	12.27	0.10	0.00	0	2,000.00
\$ / R	On 02/05/2018	Any day expiry	11.80	Call	409.11510	0.40912	369.15110	0.36915	409.115	12.74	0.74	0.00	0	2,000.00
\$ / R	On 02/05/2018	Any day expiry	12.50	Call	102.82850	0.10283	91.48290	0.09148	102.829	14.52	0.28	0.00	0	2,000.00
\$ / R	On 07/05/2018	Any day expiry			12.12900	12.12900	12.06980	12.06980		13.28	0.00	0.00	0	0.00
\$ / R	On 07/05/2018	Any day expiry	12.00	Call	299.98670	0.29999	268.03000	0.26803	299.987	13.03	0.60	0.00	0	100,000.00
\$ / R	On 09/05/2018	Any day expiry			12.13230	12.13230	12.07310	12.07310		13.33	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	683.94180	0.68394	734.91990	0.73492	683.942	15.20	0.80	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	1,734.76490	1.73476	1,792.91680	1.79292	1,734.765	17.71	0.98	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	1.38100	0.00138	1.48640	0.00149	1.381	25.12	0.00	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			12.13550	12.13550	12.07640	12.07640		13.37	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			12.14040	12.14040	12.08130	12.08130		13.30	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	694.37520	0.69438	744.66950	0.74467	694.375	15.15	0.79	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	2,361.79420	2.36179	2,420.52690	2.42053	2,361.794	18.46	0.99	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	1.62760	0.00163	1.60770	0.00161	1.628	25.03	0.00	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			12.14210	12.14210	12.08300	12.08300		13.32	0.00	0.00	0	0.00
\$ / R	On 15/05/2018	Any day expiry	10.90	Put	4.92900	0.00493	5.64120	0.00564	4.929	13.51	0.02	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	11.70	Put	78.61740	0.07862	94.22340	0.09422	78.617	12.61	0.22	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	12.20	Call	230.63270	0.23063	207.89030	0.20789	230.633	13.48	0.48	0.00	0	1,000.00
\$ / R	On 18/05/2018	Any day expiry			12.14700	12.14700	12.08790	12.08790		13.38	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry	12.00	Put	189.84470	0.18984	217.00420	0.21700	189.845	13.15	0.40	0.00	0	51,000.00
\$ / R	On 31/05/2018	Any day expiry			12.16720	12.16720	12.10800	12.10800		13.40	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,653.16130	1.65316	1,709.59140	1.70959	1,653.161	17.06	0.95	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	2.94290	0.00294	2.86960	0.00287	2.943	21.55	0.01	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	2.31340	0.00231	2.07380	0.00207	2.313	23.22	0.01	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		12.19460	12.19460		12.13530	12.13530		13.55	0.00	1,325,333,517.20	108,682	837,785.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	10.36460	0.01036	11.75890	0.01176	10.365	11.66	0.04	0.00	0	60,750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	24.24300	0.02424	27.84770	0.02785	24.243	11.96	0.07	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.35	Call	886.46840	0.88647	833.46320	0.83346	886.468	12.19	0.89	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.45	Call	802.64080	0.80264	751.95690	0.75196	802.641	12.34	0.85	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	67.63970	0.06764	77.57020	0.07757	67.640	12.41	0.16	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.60	Put	90.12860	0.09013	102.94080	0.10294	90.129	12.56	0.20	0.00	0	4,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.70	Call	612.18090	0.61218	568.59680	0.56860	612.181	12.73	0.75	0.00	0	60.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	133.17670	0.13318	150.42090	0.15042	133.177	12.81	0.27	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.77	Put	139.77140	0.13977	157.63950	0.15764	139.771	12.84	0.28	0.00	0	76,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.80	Put	150.04990	0.15005	168.86480	0.16886	150.050	12.89	0.29	0.00	0	1,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.90	Put	187.69680	0.18770	209.73490	0.20973	187.697	13.05	0.34	0.00	0	9,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Call	425.17960	0.42518	391.19700	0.39120	425.180	13.22	0.61	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	230.57960	0.23058	255.89700	0.25590	230.580	13.22	0.39	0.00	0	35,050.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	288.87710	0.28888	318.11090	0.31811	288.877	13.42	0.45	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.13	Call	358.66590	0.35867	328.92220	0.32892	358.666	13.43	0.54	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	299.30490	0.29930	329.18250	0.32918	299.305	13.45	0.46	0.00	0	155,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Call	353.90490	0.35390	324.48250	0.32448	353.905	13.45	0.54	0.00	0	8,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	304.59380	0.30459	334.79160	0.33479	304.594	13.46	0.46	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.24	Call	309.98930	0.30999	284.60490	0.28460	309.989	13.65	0.49	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	361.40920	0.36141	395.59400	0.39559	361.409	13.68	0.51	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	392.21100	0.39221	427.70820	0.42771	392.211	13.81	0.54	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	457.14980	0.45715	495.12490	0.49512	457.150	14.08	0.58	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	220.80940	0.22081	201.76060	0.20176	220.809	14.34	0.38	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	526.20940	0.52621	566.46060	0.56646	526.209	14.34	0.62	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	714.36560	0.71437	759.41780	0.75942	714.366	15.01	0.71	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	885.52840	0.88553	933.36220	0.93336	885.528	15.52	0.77	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	113.87160	0.11387	102.90940	0.10291	113.872	15.62	0.22	0.00	0	28,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	919.27160	0.91927	967.60940	0.96761	919.272	15.62	0.78	0.00	0	21,728.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	961.92310	0.96192	1,010.85840	1.01086	961.923	15.74	0.79	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	1,066.23300	1.06623	1,116.47140	1.11647	1,066.233	16.03	0.82	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	1,092.70430	1.09270	1,143.24010	1.14324	1,092.704	16.10	0.83	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	1,181.95610	1.18196	1,233.41300	1.23341	1,181.956	16.34	0.85	0.00	0	25,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	71.72170	0.07172	64.29780	0.06430	71.722	16.46	0.14	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,326.96510	1.32697	1,378.95680	1.37896	1,326.965	16.67	0.87	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,345.18580	1.34519	1,397.29980	1.39730	1,345.186	16.71	0.88	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,363.45840	1.36346	1,415.69150	1.41569	1,363.458	16.74	0.88	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,492.67050	1.49267	1,545.69390	1.54569	1,492.670	16.95	0.90	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,595.61870	1.59562	1,649.20240	1.64920	1,595.619	17.12	0.91	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,642.77230	1.64277	1,696.59630	1.69660	1,642.772	17.20	0.92	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,652.22770	1.65223	1,706.09830	1.70610	1,652.228	17.22	0.92	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,671.16240	1.67116	1,725.12600	1.72513	1,671.162	17.25	0.92	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,680.64150	1.68064	1,734.65150	1.73465	1,680.641	17.26	0.92	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,737.67510	1.73768	1,791.95170	1.79195	1,737.675	17.36	0.93	0.00	0	1,000.00

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\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Call	27.88280	0.02788	23.27780	0.02328	27.883	17.51	0.06	11,416,860.00	15,000	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,833.28280	1.83328	1,887.97780	1.88798	1,833.283	17.51	0.94	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	1,929.49960	1.92950	1,984.58140	1.98458	1,929.500	17.67	0.95	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	2,074.78750	2.07479	2,130.39460	2.13039	2,074.788	17.90	0.96	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	12.97900	0.01298	10.10910	0.01011	12.979	18.33	0.03	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	10.14660	0.01015	8.03880	0.00804	10.147	18.64	0.02	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	8.94390	0.00894	7.23020	0.00723	8.944	18.83	0.02	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	6.19660	0.00620	5.35180	0.00535	6.197	19.40	0.02	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	5.97910	0.00598	5.20040	0.00520	5.979	19.46	0.01	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	5.44070	0.00544	4.82330	0.00482	5.441	19.62	0.01	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	4.95710	0.00496	4.48130	0.00448	4.957	19.77	0.01	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	4.27300	0.00427	3.99140	0.00399	4.273	20.02	0.01	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	3.95010	0.00395	3.75710	0.00376	3.950	20.15	0.01	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	3.82060	0.00382	3.66230	0.00366	3.821	20.21	0.01	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	2.88370	0.00288	2.96380	0.00296	2.884	20.71	0.01	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	1.50730	0.00151	1.50600	0.00151	1.507	20.83	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	0.98360	0.00098	0.98900	0.00099	0.984	20.83	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	0.92740	0.00093	0.93330	0.00093	0.927	20.83	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.79200	0.00079	0.79890	0.00080	0.792	20.83	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.74620	0.00075	0.75350	0.00075	0.746	20.83	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.57560	0.00058	0.58360	0.00058	0.576	20.83	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.33260	0.00033	0.34020	0.00034	0.333	20.83	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.28200	0.00028	0.28920	0.00029	0.282	20.83	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.18210	0.00018	0.18810	0.00019	0.182	20.83	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.12710	0.00013	0.13210	0.00013	0.127	20.83	0.00	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			12.21160	12.21160	12.15240	12.15240		13.66	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,637.78550	1.63779	1,691.29770	1.69130	1,637.785	17.25	0.90	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	4.35050	0.00435	3.99940	0.00400	4.351	19.70	0.01	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	2.00620	0.00201	1.84520	0.00185	2.006	19.93	0.01	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.21630	12.21630	12.15700	12.15700		13.63	0.00	0.00	0	100.00
\$ / R	On 06/07/2018	Any day expiry			12.22250	12.22250	12.16330	12.16330		13.69	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	285.69470	0.28569	312.51060	0.31251	285.695	13.48	0.42	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	72.57300	0.07257	65.32360	0.06532	72.573	16.87	0.13	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	61.82600	0.06183	55.40240	0.05540	61.826	17.10	0.12	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.24440	12.24440	12.18500	12.18500		13.85	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.25070	12.25070	12.19130	12.19130		13.84	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	2,237.49110	2.23749	2,292.90050	2.29290	2,237.491	18.19	0.93	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	4.80010	0.00480	3.92240	0.00392	4.800	18.92	0.01	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.25230	12.25230	12.19280	12.19280		13.85	0.00	0.00	0	70.00
\$ / R	On 27/07/2018	Any day expiry			12.25540	12.25540	12.19590	12.19590		13.87	0.00	6,969,360.00	568	1,345.00
\$ / R	On 31/07/2018	Any day expiry			12.26170	12.26170	12.20220	12.20220		13.86	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,623.23170	1.62323	1,675.09640	1.67510	1,623.232	17.08	0.86	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	6.50040	0.00650	5.32580	0.00533	6.500	18.63	0.01	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	2.89180	0.00289	2.30450	0.00230	2.892	18.64	0.01	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 07/08/2018	Any day expiry										
					12.27260	12.27260	12.21310	12.21310		13.88	0.00	0.00	0	0.00
\$ / R	12.32	Put	On 07/08/2018	Any day expiry	451.72350	0.45172	483.99930	0.48400	451.723	14.03	0.50	0.00	0	1,880.00
\$ / R	13.86	Put	On 07/08/2018	Any day expiry	1,675.03210	1.67503	1,726.90580	1.72691	1,675.032	17.14	0.86	0.00	0	1,880.00
\$ / R	16.18	Call	On 07/08/2018	Any day expiry	4.07160	0.00407	3.24230	0.00324	4.072	18.35	0.01	0.00	0	1,880.00
\$ / R			On 13/08/2018	Any day expiry	12.28200	12.28200	12.22240	12.22240		13.97	0.00	0.00	0	70.00
\$ / R			On 31/08/2018	Any day expiry	12.31020	12.31020	12.25040	12.25040		14.01	0.00	0.00	0	1,766.00
\$ / R	13.80	Put	On 31/08/2018	Any day expiry	1,612.02880	1.61203	1,662.64240	1.66264	1,612.029	16.91	0.83	0.00	0	1,000.00
\$ / R	16.05	Call	On 31/08/2018	Any day expiry	12.92850	0.01293	10.49520	0.01050	12.928	19.13	0.02	0.00	0	500.00
\$ / R	16.57	Call	On 31/08/2018	Any day expiry	6.50510	0.00651	5.14780	0.00515	6.505	19.13	0.01	0.00	0	500.00
\$ / R			On 17/09/2018	Foreign Exchange Future	12.33680	12.33680	12.27690	12.27690		14.08	0.00	32,236,058.40	2,613	50,397.00
\$ / R	11.50	Put	On 17/09/2018	Foreign Exchange Future	136.32890	0.13633	147.36390	0.14736	136.329	12.87	0.21	0.00	0	45,000.00
\$ / R	11.60	Put	On 17/09/2018	Foreign Exchange Future	163.81830	0.16382	176.71080	0.17671	163.818	12.97	0.24	0.00	0	2,000.00
\$ / R	11.75	Put	On 17/09/2018	Foreign Exchange Future	211.55880	0.21156	228.37350	0.22837	211.559	13.12	0.28	0.00	0	73,314.00
\$ / R	11.85	Put	On 17/09/2018	Foreign Exchange Future	249.75950	0.24976	268.73360	0.26873	249.760	13.28	0.32	0.00	0	48,200.00
\$ / R	12.00	Put	On 17/09/2018	Foreign Exchange Future	314.11960	0.31412	336.39830	0.33640	314.120	13.52	0.37	0.00	0	13,250.00
\$ / R	12.30	Put	On 17/09/2018	Foreign Exchange Future	467.43830	0.46744	0.00000	0.00000	467.438	14.00	0.47	577,863.47	100	100.00
\$ / R	12.50	Call	On 17/09/2018	Foreign Exchange Future	425.23140	0.42523	398.84170	0.39884	425.231	14.37	0.47	578,294.57	100	100.00
\$ / R	12.61	Put	On 17/09/2018	Foreign Exchange Future	660.53710	0.66054	696.13430	0.69613	660.537	14.59	0.56	0.00	0	5,300.00
\$ / R	12.65	Put	On 17/09/2018	Foreign Exchange Future	687.61200	0.68761	723.94030	0.72394	687.612	14.67	0.58	0.00	0	1,550.00
\$ / R	12.85	Put	On 17/09/2018	Foreign Exchange Future	829.29470	0.82929	869.03480	0.86903	829.295	15.06	0.63	0.00	0	750.00
\$ / R	13.25	Put	On 17/09/2018	Foreign Exchange Future	1,139.29760	1.13930	1,184.39680	1.18440	1,139.298	15.83	0.72	0.00	0	73,314.00
\$ / R	13.30	Call	On 17/09/2018	Foreign Exchange Future	216.95410	0.21695	202.72220	0.20272	216.954	15.93	0.27	0.00	0	1,500.00
\$ / R	13.65	Call	On 17/09/2018	Foreign Exchange Future	162.75490	0.16275	151.35680	0.15136	162.755	16.58	0.21	0.00	0	1,464.00
\$ / R	15.97	Call	On 17/09/2018	Foreign Exchange Future	22.47080	0.02247	20.30180	0.02030	22.471	19.46	0.04	0.00	0	5,300.00
\$ / R	16.04	Call	On 17/09/2018	Foreign Exchange Future	21.20590	0.02121	18.89210	0.01889	21.206	19.53	0.03	0.00	0	1,550.00
\$ / R	16.14	Call	On 17/09/2018	Foreign Exchange Future	18.96630	0.01897	16.80780	0.01681	18.966	19.54	0.03	0.00	0	750.00
\$ / R	16.29	Call	On 17/09/2018	Foreign Exchange Future	15.93710	0.01594	14.07970	0.01408	15.937	19.54	0.03	0.00	0	73,314.00
\$ / R			On 28/09/2018	Any day expiry	12.35390	12.35390	12.29380	12.29380		14.13	0.00	0.00	0	1,295.00
\$ / R	13.80	Put	On 28/09/2018	Any day expiry	1,604.06960	1.60407	1,653.59290	1.65359	1,604.070	16.79	0.80	0.00	0	1,000.00
\$ / R	16.25	Call	On 28/09/2018	Any day expiry	23.25850	0.02326	20.79250	0.02079	23.258	19.94	0.03	0.00	0	500.00
\$ / R	16.80	Call	On 28/09/2018	Any day expiry	12.77280	0.01277	11.30450	0.01130	12.773	19.94	0.02	0.00	0	500.00
\$ / R			On 25/10/2018	Any day expiry	12.39560	12.39560	12.33520	12.33520		14.28	0.00	0.00	0	70.00
\$ / R			On 29/10/2018	Any day expiry	12.40180	12.40180	12.34140	12.34140		14.27	0.00	0.00	0	225.00
\$ / R			On 31/10/2018	Any day expiry	12.40490	12.40490	12.34440	12.34440		14.29	0.00	0.00	0	430.00
\$ / R	13.80	Put	On 31/10/2018	Any day expiry	1,598.75900	1.59876	1,646.92600	1.64693	1,598.759	16.74	0.77	0.00	0	1,000.00
\$ / R	16.47	Call	On 31/10/2018	Any day expiry	33.80300	0.03380	30.83340	0.03083	33.803	20.21	0.04	0.00	0	500.00
\$ / R	17.02	Call	On 31/10/2018	Any day expiry	20.13640	0.02014	18.23850	0.01824	20.136	20.21	0.03	0.00	0	500.00
\$ / R			On 05/11/2018	Any day expiry	12.41260	12.41260	12.35210	12.35210		14.29	0.00	0.00	0	0.00
\$ / R	11.90	Put	On 05/11/2018	Any day expiry	304.25050	0.30425	324.96440	0.32496	304.250	13.51	0.33	0.00	0	1,880.00
\$ / R	13.86	Put	On 05/11/2018	Any day expiry	1,648.69670	1.64870	1,697.08010	1.69708	1,648.697	16.80	0.78	0.00	0	1,880.00
\$ / R	16.81	Call	On 05/11/2018	Any day expiry	26.50520	0.02651	24.06830	0.02407	26.505	20.21	0.04	0.00	0	1,880.00
\$ / R			On 13/11/2018	Any day expiry	12.42490	12.42490	12.36440	12.36440		14.31	0.00	0.00	0	70.00
\$ / R			On 16/11/2018	Any day expiry	12.42960	12.42960	12.36900	12.36900		14.40	0.00	0.00	0	0.00
\$ / R	10.83	Put	On 16/11/2018	Any day expiry	56.76860	0.05677	59.48180	0.05948	56.769	13.07	0.09	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	11.67	Put	225.85550	0.22586	241.00160	0.24100	225.855	13.29	0.26	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	334.31060	0.33431	316.55180	0.31655	334.311	15.74	0.34	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			12.45120	12.45120	12.39050	12.39050		14.42	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,594.86020	1.59486	1,641.66890	1.64167	1,594.860	16.69	0.75	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	41.45110	0.04145	36.90690	0.03691	41.451	20.26	0.05	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	24.63330	0.02463	21.67630	0.02168	24.633	20.26	0.03	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			12.46820	12.46820	12.40730	12.40730		14.42	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,469.46530	1.46947	1,515.74740	1.51575	1,469.465	16.45	0.72	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	86.81410	0.08681	81.54780	0.08155	86.814	19.35	0.10	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			12.47280	12.47280	12.41190	12.41190		14.43	0.00	39,089,755.20	3,134	19,202.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	231.84130	0.23184	247.01050	0.24701	231.841	13.33	0.25	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	607.91150	0.60791	578.63710	0.57864	607.912	14.51	0.52	0.00	0	150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.96	Put	936.96430	0.93696	975.40810	0.97541	936.964	15.26	0.59	0.00	0	23,443.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	438.21160	0.43821	416.28640	0.41629	438.212	15.32	0.40	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	385.74850	0.38575	366.49760	0.36650	385.748	15.66	0.36	0.00	0	7,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	265.48120	0.26548	251.17680	0.25118	265.481	16.66	0.26	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.89	Call	132.81370	0.13281	124.97460	0.12497	132.814	18.02	0.14	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	79.69690	0.07970	74.74630	0.07475	79.697	19.80	0.09	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.24	Call	31.13520	0.03114	27.54340	0.02754	31.135	20.23	0.04	0.00	0	23,443.00
\$ / R	On 31/12/2018	Any day expiry			12.49890	12.49890	12.43780	12.43780		14.51	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,590.32660	1.59033	1,636.38520	1.63639	1,590.327	16.61	0.73	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	47.59520	0.04760	43.18330	0.04318	47.595	20.15	0.05	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	28.50630	0.02851	25.62830	0.02563	28.506	20.15	0.03	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			12.56590	12.56590	12.50450	12.50450		14.62	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			12.61620	12.61620	12.55460	12.55460		14.68	0.00	0.00	0	2,400.00
\$ / R	On 14/06/2019	Foreign Exchange Future			12.75010	12.75010	12.68930	12.68930		15.00	0.00	0.00	0	869.00
\$ / R	On 13/12/2019	Foreign Exchange Future			13.02710	13.02710	12.96800	12.96800		15.38	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	92.63740	0.09264	87.02580	0.08703	92.637	20.02	0.07	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			13.33110	13.33110	13.27220	13.27220		15.78	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			13.41650	13.41650	13.35660	13.35660		15.89	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			13.50550	13.50550	13.44460	13.44460		16.02	0.00	0.00	0	0.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			12.06350	12.06350	11.98990	11.98990		15.05	0.00	60,317.50	5	0.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			12.19460	12.19460	12.13530	12.13530		13.55	0.00	0.00	0	394.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			12.33680	12.33680	12.27690	12.27690		14.08	0.00	61,684.00	5	50.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			12.47280	12.47280	12.41190	12.41190		14.43	0.00	0.00	0	34.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			12.75010	12.75010	12.68930	12.68930		15.00	0.00	0.00	0	0.00
£ / R	On 19/03/2018	Foreign Exchange Future			16.96030	16.96030	16.67360	16.67360		16.59	0.00	436,100,193.90	25,713	0.00
£ / R	On 30/04/2018	Any day expiry			17.04840	17.04840	16.80440	16.80440		14.21	0.00	0.00	0	9.00
£ / R	On 18/06/2018	Foreign Exchange Future			17.18940	17.18940	16.94380	16.94380		14.49	0.00	144,012,793.20	8,378	183,284.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	685.32020	0.68532	1,030.79050	1.03079	685.320	14.92	0.58	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	17.44390	0.01744	47.76140	0.04776	17.444	17.85	0.03	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future			17.45870	17.45870	17.21060	17.21060		14.98	0.00	4,364,675.00	250	13,662.00

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 14/12/2018	Foreign Exchange Future			17.71980		17.71980		17.46860	17.46860		15.56	0.00	0.00	0	923.00
£ / R	On 18/03/2019	Foreign Exchange Future			18.00430		18.00430		17.75000	17.75000		15.89	0.00	0.00	0	951.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.26770		18.26770		18.01200	18.01200		15.63	0.00	0.00	0	3,115.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.11372		0.11372		0.11298	0.11298		15.68	0.00	205,040.77	1,803	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.11569		0.11569		0.11506	0.11506		16.28	0.00	0.00	0	6,483.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.11784		0.11784		0.11719	0.11719		14.15	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.11997		0.11997		0.11930	0.11930		13.31	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12725		0.12725		0.12662	0.12662		21.49	0.00	0.00	0	0.00
€ / R	On 19/03/2018	Foreign Exchange Future			14.85450		14.85450		14.70780	14.70780		9.88	0.00	1,042,607,646.00	70,188	0.00
€ / R	On 29/03/2018	Any day expiry			14.86950		14.86950		14.73240	14.73240		12.12	0.00	0.00	0	3.00
€ / R	On 11/04/2018	Any day expiry			14.91510		14.91510		14.77860	14.77860		11.85	0.00	0.00	0	107.00
€ / R	On 30/04/2018	Any day expiry			14.97690		14.97690		14.84070	14.84070		12.06	0.00	0.00	0	16.00
€ / R	On 23/05/2018	Any day expiry			15.04810		15.04810		14.98950	14.98950		12.24	0.00	614,569.50	41	41.00
€ / R	On 18/06/2018	Foreign Exchange Future			15.12550		15.12550		14.98830	14.98830		12.48	0.00	131,652,352.00	8,704	122,777.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	12.42030		0.01242		15.34020	0.01534	12.420	12.57	0.03	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	20.05040		0.02005		29.03390	0.02903	20.050	11.94	0.05	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	35.23980		0.03524		48.80490	0.04880	35.240	11.81	0.08	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	67.65990		0.06766		89.33480	0.08933	67.660	11.64	0.15	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.30	Call	900.94980		0.90095		789.36870	0.78937	900.950	11.61	0.84	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.40	Call	818.69480		0.81869		715.93580	0.71594	818.695	11.55	0.81	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	434.93870		0.43494		368.82290	0.36882	434.939	12.29	0.57	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	449.09470		0.44909		538.08580	0.53809	449.095	12.68	0.54	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.63	Call	208.05750		0.20806		176.94950	0.17695	208.058	13.46	0.32	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.00	Call	133.64990		0.13365		112.88000	0.11288	133.650	14.17	0.22	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,391.87550		1.39188		1,517.39010	1.51739	1,391.875	14.90	0.86	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	7.53640		0.00754		7.49260	0.00749	7.536	18.81	0.02	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	1.82120		0.00182		1.42840	0.00143	1.821	22.39	0.00	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.41410		15.41410		15.27460	15.27460		13.01	0.00	23,121,150.00	1,500	50,892.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	34.47730		0.03448		41.28520	0.04129	34.477	12.30	0.06	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	113.32590		0.11333		143.22220	0.14322	113.326	11.75	0.16	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	845.34910		0.84535		938.80650	0.93881	845.349	13.69	0.59	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	209.46010		0.20946		184.26930	0.18427	209.460	15.04	0.23	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	28.52030		0.02852		26.47360	0.02647	28.520	18.29	0.04	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.69860		15.69860		15.55650	15.55650		13.46	0.00	0.00	0	2,971.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.01460		16.01460		15.87030	15.87030		13.70	0.00	0.00	0	1,091.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.24940		16.24940		16.10430	16.10430		14.04	0.00	0.00	0	3,542.00
10Y STND	On 17/12/2025	Interest Rate Swap			93.37000		93.37000		93.16000	93.16000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			90.30000		90.30000		90.09000	90.09000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			88.99000		88.99000		88.77000	88.77000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			91.13000		91.13000		90.90000	90.90000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			94.91000		94.91000		94.67000	94.67000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
10Y STND	On 15/03/2027	Interest Rate Swap	93.42000	93.42000	93.17000	93.17000					0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap	95.45000	95.45000	95.20000	95.20000					0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap	99.15000	99.15000	98.90000	98.90000					0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap	99.45000	99.45000	99.20000	99.20000					0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap	94.60000	94.60000	94.33000	94.33000					0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap	100.06000	100.06000	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					0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap	100.04000	100.04000	100.04000	100.04000					0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap	100.46000	100.46000	100.46000	100.46000					0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap	99.43000	99.43000	99.42000	99.42000					0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap	100.05000	100.05000	100.02000	100.02000					0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.59000	98.59000	98.59000	98.59000					0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.51000	98.51000	98.50000	98.50000					0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.84000	98.84000	98.84000	98.84000					0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.18000	99.18000	99.16000	99.16000					0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.50000	99.50000	99.48000	99.48000					0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.83000	99.83000	99.80000	99.80000					0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap	100.71000	100.71000	100.67000	100.67000					0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap	98.40000	98.40000	98.34000	98.34000					0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap	100.21000	100.21000	100.14000	100.14000					0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	95.64000	95.64000	95.58000	95.58000					0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	94.79000	94.79000	94.73000	94.73000					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	93.90000	93.90000	93.84000	93.84000					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	94.00000	94.00000	93.93000	93.93000					0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.13000	96.13000	96.04000	96.04000					0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.19000	96.19000	96.10000	96.10000					0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.32000	97.32000	97.22000	97.22000					0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	99.46000	99.46000	99.36000	99.36000					0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	100.65000	100.65000	100.54000	100.54000					0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	95.67000	95.67000	95.55000	95.55000					0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap	99.96000	99.96000	99.82000	99.82000					0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	588.74500	588.74500	589.98300	589.98300					0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	688.30900	688.30900	690.82900	690.82900					0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	626.43900	626.43900	628.96800	628.96800					0.00	0.00	0	814.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	9.29340	9.29340	9.26520	9.26520				13.05	0.00	38,483,969.40	4,141	0.00
AU\$ / R	On 29/03/2018	Any day expiry	9.28930	9.28930	9.27530	9.27530				11.94	0.00	0.00	0	46.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.39380	9.39380	9.38110	9.38110				11.51	0.00	10,267,423.40	1,093	9,583.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AU\$ / R	On 17/09/2018	Foreign Exchange Future		9.51090	9.51090		9.49780	9.49780		11.93	0.00	2,377,725.00	250	650.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future		9.62450	9.62450		9.61140	9.61140		12.98	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future		9.85930	9.85930		9.84870	9.84870		13.19	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future		9.21640	9.21640		9.15480	9.15480		14.41	0.00	921,640.00	100	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future		9.32850	9.32850		9.28290	9.28290		12.67	0.00	0.00	0	940.00
CAD/ R	On 14/12/2018	Foreign Exchange Future		9.47090	9.47090		9.42510	9.42510		13.19	0.00	0.00	0	0.00
CF CANDO CAHB	On 28/03/2018	Can-Do Future		5.23300	5.23300		0.16420	0.16420			0.00	0.00	0	5,000.00
CF CANDO CAHC	On 28/03/2018	Can-Do Future		2.27840	2.27840		0.03780	0.03780			0.00	0.00	0	5,000.00
CF CANDO CAHE	On 28/03/2018	Can-Do Future	216.72920	216.72920	216.72920		10.28260	10.28260			0.00	0.00	0	5,000.00
CHF / R	On 19/03/2018	Foreign Exchange Future		12.68330	12.68330		12.57150	12.57150		13.45	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future		12.93620	12.93620		12.82400	12.82400		11.76	0.00	0.00	0	1,215.00
CHF / R	On 17/09/2018	Foreign Exchange Future		13.19590	13.19590		13.08210	13.08210		12.50	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future		13.45250	13.45250		13.33720	13.33720		13.14	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future		14.24670	14.24670		14.12620	14.12620		14.07	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future		1.90680	1.90680		1.89300	1.89300		13.87	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future		1.91860	1.91860		1.90680	1.90680		12.26	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future		1.93170	1.93170		1.92010	1.92010		13.08	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future		1.94500	1.94500		1.93330	1.93330		13.72	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		1.97180	1.97180		1.95980	1.95980		14.10	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future		1.99430	1.99430		1.99520	1.99520		15.01	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future		2.05530	2.05530		2.03530	2.03530		13.66	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future		2.09660	2.09660		2.07630	2.07630		14.20	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future		2.13250	2.13250		2.11150	2.11150		14.81	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.29850	2.29850		2.27530	2.27530		15.41	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	100.00000	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	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	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	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	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	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
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	10.40818		79.02399		10.35821	79.34103			0.00	0.00	0	9,466.00
ES33	On 02/08/2018	Bond Future	10.49541		80.48540		10.44376	80.80825			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	10.59932		82.15541		10.54938	82.52181			0.00	0.00	0	7,957.00
ES42	On 02/08/2018	Bond Future	10.68448		83.67466		10.63292	84.04772			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	624.04300		624.04300		626.47200	626.47200			0.00	6,240,430.00	1	475.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.53810		1.53810		1.52870	1.52870		15.02	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.55950		1.55950		1.55200	1.55200		13.34	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.58040		1.58040		1.57290	1.57290		14.25	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.59950		1.59950		1.59190	1.59190		14.39	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.69120		1.69120		1.68420	1.68420		15.37	0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	133.48502		133.48502		133.31372	133.31372			0.00	0.00	0	1,033.00
I2025	On 02/08/2018	Bond Future	134.58041		134.58041		134.40599	134.40599			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	100.16772		100.16772		100.26387	100.26387			0.00	0.00	0	1,370.00
I2029	On 02/08/2018	Bond Future	102.02561		102.02561		102.12353	102.12353			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	103.13603		103.13603		103.13342	103.13342			0.00	0.00	0	6,055.00
I2033	On 02/08/2018	Bond Future	105.04903		105.04903		105.04630	105.04630			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	126.01389		126.01389		125.61641	125.61641			0.00	0.00	0	8,991.00
I2038	On 02/08/2018	Bond Future	126.79812		126.79812		126.39316	126.39316			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	117.33683		117.33683		117.33317	117.33317			0.00	0.00	0	10,874.00
I2046	On 02/08/2018	Bond Future	119.51316		119.51316		119.50948	119.50948			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	124.05745		124.05745		124.05374	124.05374			0.00	0.00	0	9,788.00
I2050	On 02/08/2018	Bond Future	124.62552		124.62552		124.62152	124.62152			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

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
IGOV	On 03/05/2018	Index Future		252.19100	252.19100		252.08600	252.08600			0.00	0.00	0	1,128.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		6.97000	93.03000		6.97000	93.03000			0.00	0.00	0	2,500.00
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 19/03/2018	Foreign Exchange Future		0.11910	0.11910		0.11840	0.11840			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future		0.11850	0.11850		0.11730	0.11730			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future		0.11760	0.11760		0.11630	0.11630			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future		0.11750	0.11750		0.11760	0.11760			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.11370	0.11370		0.11150	0.11150			0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future		1.56010	1.56010		1.55680	1.55680		15.24	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future		1.58800	1.58800		1.58130	1.58130		13.74	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future		1.61240	1.61240		1.60590	1.60590		13.93	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future		1.63460	1.63460		1.62780	1.62780		14.30	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.68550	1.68550		1.67660	1.67660		14.05	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future		8.71550	8.71550		8.64420	8.64420		14.63	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future		8.80840	8.80840		8.74640	8.74640		12.52	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future		8.91180	8.91180		8.84910	8.84910		12.98	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future		9.01230	9.01230		8.94840	8.94840		13.87	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		9.52200	9.52200		9.45780	9.45780		14.27	0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future		1.25040	1.25040		1.24930	1.24930			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future		1.25870	1.25870		1.25900	1.25900			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future		1.26680	1.26680		1.26720	1.26720			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future		1.27330	1.27330		1.27360	1.27360			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future		1.34710	1.34710		1.34820	1.34820			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future		1.40590	1.40590		1.39060	1.39060			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future		1.40960	1.40960		1.39620	1.39620			0.00	0.00	0	1,176.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future		1.41520	1.41520		1.40190	1.40190			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future		1.23140	1.23140		1.22670	1.22670			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future		1.24030	1.24030		1.23510	1.23510			0.00	0.00	0	190.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future		1.24940	1.24940		1.24420	1.24420			0.00	0.00	0	0.00
R / ¥EN	On 19/03/2018	Foreign Exchange Future		8.79340	8.79340	0.11364	8.85140	8.85140		15.68	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future		8.64340	8.64340	0.11364	8.69120	8.69120		15.23	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	4,044.04100	0.40440	0.11364	3,747.05280	0.37471	4,044.041	15.06	0.63	0.00	0	1,200.00	
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.48630	8.48630	0.11364	8.53300	8.53300		16.55	0.00	0.00	0	283.00	
R186	On 03/05/2018	Bond Future			8.18681	118.06865		8.12573	118.47593		6.37	0.00	194,813,272.50	1,650	197,621.00	
R186	On 03/05/2018	Bond Future	7.85	Call	262.72000	0.26272		375.47000	0.37547	262.720	6.11	0.19	0.00	0	500.00	
R186	On 03/05/2018	Bond Future	8.35	Put	643.45000	0.64345		545.74000	0.54574	643.450	6.68	0.34	0.00	0	500.00	
R186	On 03/05/2018	Bond Future	8.40	Put	544.41000	0.54441		461.04000	0.46104	544.410	6.74	0.30	0.00	0	3,500.00	
R186	On 03/05/2018	Bond Future	8.50	Put	384.01000	0.38401		324.73000	0.32473	384.010	6.87	0.23	0.00	0	3,500.00	
R186	On 03/05/2018	Bond Future	8.85	Put	98.47000	0.09847		84.19000	0.08419	98.470	7.31	0.07	0.00	0	4,745.00	
R186	On 03/05/2018	Bond Future	9.30	Call	7,110.56000	7.11056		7,516.66000	7.51666	7,110.560	7.62	0.99	0.00	0	1,120.00	
R186	On 03/05/2018	Bond Future	9.72	Put	0.61000	0.00061		0.57000	0.00057	0.610	7.62	0.00	0.00	0	10,640.00	
R186	On 03/05/2018	Bond Future	9.75	Put	0.48000	0.00048		0.46000	0.00046	0.480	7.62	0.00	0.00	0	3,200.00	
R186	On 02/08/2018	Bond Future			8.21725	114.95195		8.15352	115.36655		6.84	0.00	0.00	0	191.00	
R186	On 02/08/2018	Bond Future	7.50	Call	336.83000	0.33683		415.97000	0.41597	336.830	6.31	0.15	0.00	0	1,470.00	
R186	On 02/08/2018	Bond Future	8.25	Call	2,064.41000	2.06441		2,310.66000	2.31066	2,064.410	7.00	0.53	0.00	0	1,470.00	
R186	On 01/11/2018	Bond Future			8.24412	117.10653		8.17750	117.52918		6.77	0.00	0.00	0	0.00	
R186	On 01/11/2018	Bond Future	7.96	Call	1,674.83000	1.67483		1,863.35000	1.86335	1,674.830	6.68	0.40	0.00	0	5,000.00	
R186	On 01/11/2018	Bond Future	8.46	Call	3,330.96000	3.33096		3,603.51000	3.60351	3,330.960	7.09	0.59	0.00	0	5,000.00	
R186	On 01/11/2018	Bond Future	9.14	Put	835.09000	0.83509		764.83000	0.76483	835.090	7.65	0.20	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			306.13017	306.13017		306.12738	306.12738			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			236.73305	236.73305		236.72680	236.72680		4.60	0.00	0.00	0	23,064.00	
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			7.49564	102.44843		7.43363	102.69717		4.01	0.00	134,002,546.44	1,308	72,254.00	
R2023	On 03/05/2018	Bond Future	9.19	Put	0.01000	0.00001		0.01000	0.00001	0.010	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			8.65669	97.34346		8.59602	97.77209		8.60	0.00	0.00	0	93,383.00	
R2030	On 02/08/2018	Bond Future			8.69881	95.13795		8.63600	95.57442		9.28	0.00	0.00	0	127.00	
R2030	On 02/08/2018	Bond Future	8.51	Call	1,543.79000	1.54379		1,754.53000	1.75453	1,543.790	9.17	0.41	0.00	0	7,850.00	
R2030	On 02/08/2018	Bond Future	8.91	Call	3,031.36000	3.03136		3,328.73000	3.32873	3,031.360	9.71	0.61	0.00	0	7,850.00	
R2030	On 02/08/2018	Bond Future	9.50	Put	601.14000	0.60114		544.48000	0.54448	601.140	10.55	0.18	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			8.85134	96.08713		8.79078	96.55156		9.73	0.00	0.00	0	61,647.00	
R2032	On 02/08/2018	Bond Future			8.89297	97.86411		8.83047	98.33702		10.07	0.00	0.00	0	2.00	

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
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			9.03687		100.25522		8.98651	100.68345		13.54	0.00	0.00	0	66,923.00
R2035	On 03/05/2018	Bond Future	8.75	Call	964.53000		0.96453	1,165.64000	1.16564	964.530		13.78	0.32	0.00	0	1,000.00
R2035	On 03/05/2018	Bond Future	9.25	Put	1,141.38000		1.14138	1,056.74000	1.05674	1,141.380		13.66	0.35	0.00	0	1,000.00
R2035	On 02/08/2018	Bond Future			9.07989		102.10927	9.02800	102.54530			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			9.12929		96.65566	9.06884	97.17269			11.23	0.00	0.00	0	48,150.00
R2037	On 02/08/2018	Bond Future			9.17690		94.18707	9.11463	94.71357			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			6.37978		103.99262	6.30830	104.03599			0.34	0.00	0.00	0	21,652.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future			9.20948		100.43324	9.15413	100.94353			11.85	0.00	0.00	0	39,345.00
R2040	On 03/05/2018	Bond Future	8.50	Call	63.36000		0.06336	102.43000	0.10243	63.360		10.77	0.04	0.00	0	1,011.00
R2040	On 03/05/2018	Bond Future	9.00	Call	860.68000		0.86068	1,090.27000	1.09027	860.680		11.67	0.33	0.00	0	1,239.00
R2040	On 03/05/2018	Bond Future	10.00	Call	7,006.61000		7.00661	7,503.62000	7.50362	7,006.610		13.92	0.93	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			9.25749		97.78420	9.20051	98.30380			12.84	0.00	0.00	0	420.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future			9.25386		97.40608	9.20360	97.87819			12.55	0.00	57,956,617.60	595	24,212.00
R2044	On 02/08/2018	Bond Future			9.30065		94.82618	9.24895	95.30696			13.61	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2048	On 03/05/2018	Bond Future			9.21561		96.90951	9.16532	97.39956			13.09	0.00	0.00	0	90,984.00
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			6.73439		103.05885	6.66815	103.16366			1.04	0.00	0.00	0	23,532.00
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			7.06368		99.88244	7.00025	100.04542			2.18	0.00	0.00	0	35,809.00
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

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 03/05/2018	Bond Future			9.03539		76.15005		8.98509	76.51187		11.74	0.00	33,429,871.95	439	79,396.00
R209	On 03/05/2018	Bond Future	8.95	Call	963.87000		0.96387	1,168.61000	1.16861	963.870		11.65	0.43	0.00	0	1,321.00
R209	On 03/05/2018	Bond Future	9.19	Call	1,911.44000		1.91144	2,189.11000	2.18911	1,911.440		12.18	0.64	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.30	Call	2,446.39000		2.44639	2,748.60000	2.74860	2,446.390		12.44	0.72	0.00	0	1,321.00
R209	On 03/05/2018	Bond Future	9.47	Put	338.03000		0.33803	305.37000	0.30537	338.030		12.83	0.18	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.75	Call	5,004.92000		5.00492	5,356.64000	5.35664	5,004.920		13.47	0.92	0.00	0	435.00
R209	On 03/05/2018	Bond Future	9.77	Put	119.06000		0.11906	109.86000	0.10986	119.060		13.52	0.07	0.00	0	250.00
R209	On 03/05/2018	Bond Future	10.00	Put	51.19000		0.05119	48.40000	0.04840	51.190		14.05	0.03	0.00	0	11,067.00
R209	On 03/05/2018	Bond Future	10.22	Put	17.37000		0.01737	16.83000	0.01683	17.370		14.05	0.01	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	0.89000		0.00089	0.94000	0.00094	0.890		14.05	0.00	0.00	0	435.00
R209	On 02/08/2018	Bond Future			9.07519		77.55829	9.02350	77.92675			12.20	0.00	0.00	0	816.00
R209	On 02/08/2018	Bond Future	8.46	Call	636.95000		0.63695	738.16000	0.73816	636.950		11.36	0.21	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.96	Call	1,915.22000		1.91522	2,113.87000	2.11387	1,915.220		12.14	0.46	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.43	Put	1,382.44000		1.38244	1,289.42000	1.28942	1,382.440		13.00	0.33	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	4,962.20000		4.96220	5,264.41000	5.26441	4,962.200		13.43	0.75	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	370.01000		0.37001	344.12000	0.34412	370.010		14.06	0.11	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	86.27000		0.08627	79.99000	0.07999	86.270		14.06	0.03	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.11432		75.86324	9.06116	76.23875			12.77	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			186.96890		186.96890	186.96518	186.96518				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			155.21855		155.21855	155.21768	155.21768				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			8.72888		88.11680	8.66825	88.53825			9.44	0.00	0.00	0	44,803.00
R213	On 02/08/2018	Bond Future			8.76565		89.74641	8.70309	90.17551			9.81	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			9.17018		75.84941	9.11989	76.23080			12.66	0.00	0.00	0	46,754.00
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
RAIN	On 19/03/2018	Foreign Exchange Future			22,264.91000		22,264.91000	22,076.61000	22,076.61000				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
SGD / R	On 19/03/2018	Foreign Exchange Future	9.15590		9.15590		9.09620	9.09620		13.10	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	9.27150		9.27150		9.22560	9.22560		11.78	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	9.40090		9.40090		9.35420	9.35420		12.31	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	9.52330		9.52330		9.47650	9.47650		12.83	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.09570		10.09570		10.04950	10.04950		13.56	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.05880		3.05880		3.05800	3.05800		12.49	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.01490		3.01490		3.01550	3.01550		11.46	0.00	0.00	0	6,380.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.96820		2.96820		2.96900	2.96900		12.06	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.92010		2.92010		2.92180	2.92180		12.81	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.91560		2.91560		2.91690	2.91690		13.57	0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.27050		1.27050		1.25460	1.25460			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.25170		1.25170		1.23770	1.23770			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.23350		1.23350		1.21990	1.21990			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.21220		1.21220		1.19870	1.19870			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.21640		1.21640		1.21640	1.21640			0.00	0.00	0	0.00
Total for Derivatives :											11,594,340,033.70	960,540	5 994 136.00	
Grand Total:											11,594,340,033.70	960,540	5 994 136.00	