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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 20/03/2018

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
<b>Derivatives</b>													
\$ / R	On 22/03/2018	Any day expiry	11.94930	11.94930		12.05400	12.05400		13.25	0.00	179,257,500.00	15,000	45,000.00
\$ / R	On 22/03/2018	Any day expiry	11.87	Call	99.96500	0.09996	197.17780	0.19718	99.965	14.43	0.74	0	15,000.00
\$ / R	On 26/03/2018	Any day expiry	11.96140	11.96140		12.05830	12.05830		12.88	0.00	358,623,000.00	30,000	57,797.00
\$ / R	On 26/03/2018	Any day expiry	12.08	Call	39.78220	0.03978	82.17660	0.08218	39.782	14.06	0.30	0	50,000.00
\$ / R	On 27/03/2018	Any day expiry	11.96430	11.96430		11.99930	11.99930		13.16	0.00	0.00	0	0.00
\$ / R	On 27/03/2018	Any day expiry	12.50	Call	3.76490	0.00376	6.04130	0.00604	3.765	17.20	0.03	0	20,000.00
\$ / R	On 28/03/2018	Any day expiry	11.96710	11.96710		12.06170	12.06170		13.09	0.00	0.00	0	50,000.00
\$ / R	On 28/03/2018	Any day expiry	11.66	Call	322.95540	0.32296	412.70880	0.41271	322.955	15.07	0.88	0	50,000.00
\$ / R	On 28/03/2018	Any day expiry	11.85	Call	166.43920	0.16644	246.34790	0.24635	166.439	13.77	0.69	0	50,000.00
\$ / R	On 29/03/2018	Any day expiry	11.96840	11.96840		12.06340	12.06340		13.05	0.00	120,829,000.00	10,000	11,709.00
\$ / R	On 29/03/2018	Any day expiry	11.73	Put	27.23760	0.02724	19.23240	0.01923	27.238	14.36	0.18	0	252.00
\$ / R	On 29/03/2018	Any day expiry	11.76	Put	32.41200	0.03241	22.92140	0.02292	32.412	14.19	0.21	0	546.00
\$ / R	On 29/03/2018	Any day expiry	11.83	Call	186.33380	0.18633	267.41780	0.26742	186.334	13.77	0.71	0	252.00
\$ / R	On 29/03/2018	Any day expiry	11.87	Call	157.75330	0.15775	235.61710	0.23562	157.753	13.53	0.66	0	546.00
\$ / R	On 29/03/2018	Any day expiry	11.96	Call	102.54580	0.10255	170.18240	0.17018	102.546	13.11	0.52	0	60,000.00
\$ / R	On 29/03/2018	Any day expiry	13.00	Call	0.73300	0.00073	1.49160	0.00149	0.733	20.78	0.01	0	4,000.00

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 06/04/2018	Any day expiry										
					11.97840	11.97840	12.07710	12.07710		12.77	0.00	0.00	0	20,000.00
\$ / R	11.61	Call	On 06/04/2018	Any day expiry	390.71730	0.39072	480.53850	0.48054	390.717	13.04	0.87	0.00	0	120,000.00
\$ / R	12.00	Call	On 06/04/2018	Any day expiry	121.29370	0.12129	183.20250	0.18320	121.294	12.77	0.48	0.00	0	100,000.00
\$ / R	12.05	Call	On 06/04/2018	Any day expiry	101.11250	0.10111	155.93500	0.15594	101.113	12.94	0.42	0.00	0	20,000.00
\$ / R			On 16/04/2018	Any day expiry	11.99100	11.99100	12.09410	12.09410		12.71	0.00	0.00	0	54.00
\$ / R			On 17/04/2018	Any day expiry	11.99230	11.99230	12.09580	12.09580		12.77	0.00	0.00	0	1,551.00
\$ / R			On 24/04/2018	Any day expiry	12.00150	12.00150	12.10770	12.10770		12.83	0.00	0.00	0	70.00
\$ / R			On 25/04/2018	Any day expiry	12.00310	12.00310	12.10930	12.10930		12.85	0.00	0.00	0	0.00
\$ / R	15.00	Put	On 25/04/2018	Any day expiry	2,997.46990	2.99747	2,891.45190	2.89145	2,997.470	24.52	1.00	0.00	0	1,000.00
\$ / R	15.81	Call	On 25/04/2018	Any day expiry	0.45150	0.00045	0.90940	0.00091	0.451	29.07	0.00	0.00	0	2,000.00
\$ / R			On 26/04/2018	Any day expiry	12.00470	12.00470	12.11100	12.11100		12.88	0.00	0.00	0	1,846.00
\$ / R			On 30/04/2018	Any day expiry	12.01130	12.01130	12.11750	12.11750		12.79	0.00	0.00	0	506.00
\$ / R	11.70	Put	On 30/04/2018	Any day expiry	78.11830	0.07812	58.38830	0.05839	78.118	12.34	0.26	0.00	0	400.00
\$ / R	12.10	Call	On 30/04/2018	Any day expiry	170.12940	0.17013	224.82830	0.22483	170.129	13.12	0.44	0.00	0	400.00
\$ / R	13.80	Put	On 30/04/2018	Any day expiry	1,791.36820	1.79137	1,687.03300	1.68703	1,791.368	17.86	0.99	0.00	0	1,000.00
\$ / R	15.23	Call	On 30/04/2018	Any day expiry	0.84230	0.00084	1.01340	0.00101	0.842	25.22	0.00	0.00	0	500.00
\$ / R	15.66	Call	On 30/04/2018	Any day expiry	0.84790	0.00085	1.14460	0.00114	0.848	27.86	0.00	0.00	0	500.00
\$ / R			On 02/05/2018	Any day expiry	12.01450	12.01450	12.12080	12.12080		12.82	0.00	0.00	0	0.00
\$ / R	11.50	Put	On 02/05/2018	Any day expiry	36.55720	0.03656	26.29100	0.02629	36.557	12.09	0.14	0.00	0	2,000.00
\$ / R	11.80	Call	On 02/05/2018	Any day expiry	329.17350	0.32917	409.11510	0.40912	329.173	12.53	0.67	0.00	0	2,000.00
\$ / R	12.50	Call	On 02/05/2018	Any day expiry	73.55870	0.07356	102.82850	0.10283	73.559	14.48	0.22	0.00	0	2,000.00
\$ / R			On 07/05/2018	Any day expiry	12.02270	12.02270	12.12900	12.12900		12.75	0.00	0.00	0	0.00
\$ / R	12.00	Call	On 07/05/2018	Any day expiry	233.09910	0.23310	299.98670	0.29999	233.099	12.75	0.53	0.00	0	100,000.00
\$ / R			On 09/05/2018	Any day expiry	12.02600	12.02600	12.13230	12.13230		12.95	0.00	0.00	0	0.00
\$ / R	12.74	Put	On 09/05/2018	Any day expiry	768.15700	0.76816	683.94180	0.68394	768.157	15.10	0.84	0.00	0	1,880.00
\$ / R	13.86	Put	On 09/05/2018	Any day expiry	1,838.26860	1.83827	1,734.76490	1.73476	1,838.269	17.55	0.98	0.00	0	1,880.00
\$ / R	15.63	Call	On 09/05/2018	Any day expiry	1.22730	0.00123	1.38100	0.00138	1.227	25.87	0.00	0.00	0	1,880.00
\$ / R			On 11/05/2018	Any day expiry	12.02920	12.02920	12.13550	12.13550		12.99	0.00	0.00	0	70.00
\$ / R			On 14/05/2018	Any day expiry	12.03410	12.03410	12.14040	12.14040		12.92	0.00	0.00	0	0.00
\$ / R	12.75	Put	On 14/05/2018	Any day expiry	777.26160	0.77726	694.37520	0.69438	777.262	15.04	0.83	0.00	0	11,000.00
\$ / R	14.50	Put	On 14/05/2018	Any day expiry	2,467.30530	2.46731	2,361.79420	2.36179	2,467.305	18.50	0.99	0.00	0	11,000.00
\$ / R	15.76	Call	On 14/05/2018	Any day expiry	1.12730	0.00113	1.62760	0.00163	1.127	25.09	0.00	0.00	0	11,000.00
\$ / R			On 15/05/2018	Any day expiry	12.03570	12.03570	12.14210	12.14210		12.94	0.00	0.00	0	0.00
\$ / R	10.90	Put	On 15/05/2018	Any day expiry	6.46850	0.00647	4.92900	0.00493	6.469	13.27	0.03	0.00	0	1,000.00
\$ / R	11.70	Put	On 15/05/2018	Any day expiry	100.46830	0.10047	78.61740	0.07862	100.468	12.43	0.27	0.00	0	1,000.00
\$ / R	12.20	Call	On 15/05/2018	Any day expiry	180.02410	0.18002	230.63270	0.23063	180.024	13.40	0.41	0.00	0	1,000.00
\$ / R			On 18/05/2018	Any day expiry	12.04060	12.04060	12.14700	12.14700		13.00	0.00	0.00	0	0.00
\$ / R	12.00	Put	On 18/05/2018	Any day expiry	229.45620	0.22946	189.84470	0.18984	229.456	12.93	0.46	0.00	0	51,000.00
\$ / R			On 31/05/2018	Any day expiry	12.06060	12.06060	12.16720	12.16720		13.15	0.00	0.00	0	181.00
\$ / R	13.80	Put	On 31/05/2018	Any day expiry	1,753.23840	1.75324	1,653.16130	1.65316	1,753.238	16.87	0.96	0.00	0	1,000.00
\$ / R	15.43	Call	On 31/05/2018	Any day expiry	2.47010	0.00247	2.94290	0.00294	2.470	21.97	0.01	0.00	0	500.00
\$ / R	15.89	Call	On 31/05/2018	Any day expiry	1.49560	0.00150	2.31340	0.00231	1.496	22.99	0.00	0.00	0	500.00
\$ / R			On 18/06/2018	Foreign Exchange Future	12.08730	12.08730	12.19460	12.19460		13.44	0.00	328,810,821.90	27,203	834,110.00
\$ / R	11.00	Put	On 18/06/2018	Foreign Exchange Future	15.82530	0.01583	10.36460	0.01036	15.825	11.87	0.05	0.00	0	60,750.00

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	11.20	Put	34.27630		0.03428		24.24300	0.02424	34.276	12.13	0.10	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.35	Call	793.81290		0.79381		886.46840	0.88647	793.813	12.32	0.86	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.45	Call	713.59100		0.71359		802.64080	0.80264	713.591	12.45	0.82	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	87.83410		0.08783		67.63970	0.06764	87.834	12.52	0.20	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.60	Put	114.93940		0.11494		90.12860	0.09013	114.939	12.67	0.25	0.00	0	4,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.70	Call	534.39980		0.53440		612.18090	0.61218	534.400	12.82	0.71	0.00	0	60.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	165.13710		0.16514		133.17670	0.13318	165.137	12.90	0.32	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.77	Put	172.72200		0.17272		139.77140	0.13977	172.722	12.93	0.33	73,769,305.95	18,460	76,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.80	Put	184.49750		0.18450		150.04990	0.15005	184.498	12.98	0.34	0.00	0	1,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.90	Put	227.20370		0.22720		187.69680	0.18770	227.204	13.13	0.39	0.00	0	9,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Call	362.48630		0.36249		425.17960	0.42518	362.486	13.29	0.56	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	275.18630		0.27519		230.57960	0.23058	275.186	13.29	0.44	0.00	0	35,050.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	340.06980		0.34007		288.87710	0.28888	340.070	13.49	0.50	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.13	Call	303.32030		0.30332		358.66590	0.35867	303.320	13.52	0.49	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	352.01690		0.35202		299.30490	0.29930	352.017	13.55	0.51	126,969,784.97	20,320	155,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Call	299.31690		0.29932		353.90490	0.35390	299.317	13.55	0.49	0.00	0	8,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	358.06170		0.35806		304.59380	0.30459	358.062	13.57	0.52	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.24	Call	261.87460		0.26187		309.98930	0.30999	261.875	13.81	0.44	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	421.08000		0.42108		361.40920	0.36141	421.080	13.83	0.56	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	454.25870		0.45426		392.21100	0.39221	454.259	13.97	0.59	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	523.70310		0.52370		457.14980	0.45715	523.703	14.23	0.63	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	184.22580		0.18423		220.80940	0.22081	184.226	14.49	0.33	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	596.92580		0.59693		526.20940	0.52621	596.926	14.49	0.67	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	793.74250		0.79374		714.36560	0.71437	793.743	15.14	0.75	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	970.75030		0.97075		885.52840	0.88553	970.750	15.64	0.80	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	92.80930		0.09281		113.87160	0.11387	92.809	15.74	0.19	0.00	0	28,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	1,005.50930		1.00551		919.27160	0.91927	1,005.509	15.74	0.81	0.00	0	21,728.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	1,049.36540		1.04937		961.92310	0.96192	1,049.365	15.86	0.82	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	1,156.30570		1.15631		1,066.23300	1.06623	1,156.306	16.15	0.85	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	1,183.37920		1.18338		1,092.70430	1.09270	1,183.379	16.22	0.85	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	1,274.48960		1.27449		1,181.95610	1.18196	1,274.490	16.46	0.87	0.00	0	25,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	57.38130		0.05738		71.72170	0.07172	57.381	16.54	0.12	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,421.45260		1.42145		1,326.96510	1.32697	1,421.453	16.73	0.89	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,440.03070		1.44003		1,345.18580	1.34519	1,440.031	16.76	0.90	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,458.64970		1.45865		1,363.45840	1.36346	1,458.650	16.80	0.90	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,590.06120		1.59006		1,492.67050	1.49267	1,590.061	17.04	0.92	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,694.47520		1.69448		1,595.61870	1.59562	1,694.475	17.22	0.93	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,742.22660		1.74223		1,642.77230	1.64277	1,742.227	17.31	0.93	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,751.79730		1.75180		1,652.22770	1.65223	1,751.797	17.32	0.93	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,770.95710		1.77096		1,671.16240	1.67116	1,770.957	17.36	0.94	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,780.54680		1.78055		1,680.64150	1.68064	1,780.547	17.38	0.94	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,838.20980		1.83821		1,737.67510	1.73768	1,838.210	17.48	0.94	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Call	22.05690		0.02206		27.88280	0.02788	22.057	17.65	0.05	9,344,808.00	15,000	30,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,934.75690		1.93476		1,833.28280	1.83328	1,934.757	17.65	0.95	0.00	0	500.00

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\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	2,031.78970	2.03179	1,929.49960	1.92950	2,031.790	17.82	0.96	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	2,178.10070	2.17810	2,074.78750	2.07479	2,178.101	18.07	0.96	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	10.37970	0.01038	12.97900	0.01298	10.380	18.54	0.03	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	8.05120	0.00805	10.14660	0.01015	8.051	18.83	0.02	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	7.00420	0.00700	8.94390	0.00894	7.004	18.99	0.02	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	4.65160	0.00465	6.19660	0.00620	4.652	19.47	0.01	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	4.46850	0.00447	5.97910	0.00598	4.469	19.51	0.01	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	4.01720	0.00402	5.44070	0.00544	4.017	19.64	0.01	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	3.61520	0.00362	4.95710	0.00496	3.615	19.77	0.01	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	3.05270	0.00305	4.27300	0.00427	3.053	19.97	0.01	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	2.79020	0.00279	3.95010	0.00395	2.790	20.09	0.01	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	2.68540	0.00269	3.82060	0.00382	2.685	20.13	0.01	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	1.88470	0.00188	2.88370	0.00288	1.885	20.49	0.01	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	0.89790	0.00090	1.50730	0.00151	0.898	20.49	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	0.57040	0.00057	0.98360	0.00098	0.570	20.49	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	0.53580	0.00054	0.92740	0.00093	0.536	20.49	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.45300	0.00045	0.79200	0.00079	0.453	20.49	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.42530	0.00043	0.74620	0.00075	0.425	20.49	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.32280	0.00032	0.57560	0.00058	0.323	20.49	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.18020	0.00018	0.33260	0.00033	0.180	20.49	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.15130	0.00015	0.28200	0.00028	0.151	20.49	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.09500	0.00010	0.18210	0.00018	0.095	20.49	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.06490	0.00006	0.12710	0.00013	0.065	20.49	0.00	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			12.10380	12.10380	12.21160	12.21160		13.57	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,735.94390	1.73594	1,637.78550	1.63779	1,735.944	17.34	0.92	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	2.95890	0.00296	4.35050	0.00435	2.959	19.51	0.01	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	1.23220	0.00123	2.00620	0.00201	1.232	19.62	0.00	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.10840	12.10840	12.21630	12.21630		13.54	0.00	0.00	0	100.00
\$ / R	On 06/07/2018	Any day expiry			12.11460	12.11460	12.22250	12.22250		13.60	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	333.64930	0.33365	285.69470	0.28569	333.649	13.55	0.47	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	58.97870	0.05898	72.57300	0.07257	58.979	16.93	0.11	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	50.12500	0.05013	61.82600	0.06183	50.125	17.16	0.10	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.13610	12.13610	12.24440	12.24440		13.76	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.14230	12.14230	12.25070	12.25070		13.74	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	2,338.44070	2.33844	2,237.49110	2.23749	2,338.441	18.19	0.94	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	2.83660	0.00284	4.80010	0.00480	2.837	18.39	0.01	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.14380	12.14380	12.25230	12.25230		13.76	0.00	0.00	0	70.00
\$ / R	On 27/07/2018	Any day expiry			12.14690	12.14690	12.25540	12.25540		13.78	0.00	0.00	0	1,345.00
\$ / R	On 31/07/2018	Any day expiry			12.15310	12.15310	12.26170	12.26170		13.76	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,716.62250	1.71662	1,623.23170	1.62323	1,716.623	17.06	0.88	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	3.94230	0.00394	6.50040	0.00650	3.942	18.09	0.01	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	1.63330	0.00163	2.89180	0.00289	1.633	18.09	0.00	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.16390	12.16390	12.27260	12.27260		13.78	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	510.04190	0.51004	451.72350	0.45172	510.042	14.14	0.54	0.00	0	1,880.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,768.27730	1.76828	1,675.03210	1.67503	1,768.277	17.11	0.88	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	2.36180	0.00236	4.07160	0.00407	2.362	17.81	0.01	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.17310	12.17310	12.28200	12.28200		13.78	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.20090	12.20090	12.31020	12.31020		13.91	0.00	0.00	0	1,766.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,701.51240	1.70151	1,612.02880	1.61203	1,701.512	16.85	0.85	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	11.53790	0.01154	12.92850	0.01293	11.538	19.42	0.02	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	5.80310	0.00580	6.50510	0.00651	5.803	19.42	0.01	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			12.22700	12.22700	12.33680	12.33680		13.98	0.00	525,761.00	43	50,418.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	162.59840	0.16260	136.32890	0.13633	162.598	12.98	0.24	30,605,340.70	10,472	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	193.04650	0.19305	163.81830	0.16382	193.047	13.06	0.27	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	247.37690	0.24738	211.55880	0.21156	247.377	13.25	0.32	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	288.94490	0.28894	249.75950	0.24976	288.945	13.39	0.35	48,733,755.09	11,216	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	358.30030	0.35830	314.11960	0.31412	358.300	13.61	0.40	0.00	0	13,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	521.87390	0.52187	467.43830	0.46744	521.874	14.07	0.50	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	376.71600	0.37672	425.23140	0.42523	376.716	14.44	0.43	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	725.00940	0.72501	660.53710	0.66054	725.009	14.65	0.60	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	753.20010	0.75320	687.61200	0.68761	753.200	14.72	0.61	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	900.09130	0.90009	829.29470	0.82929	900.091	15.10	0.66	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	1,218.93080	1.21893	1,139.29760	1.13930	1,218.931	15.85	0.75	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	187.74860	0.18775	216.95410	0.21695	187.749	15.94	0.24	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	138.39750	0.13840	162.75490	0.16275	138.398	16.52	0.19	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	18.82400	0.01882	22.47080	0.02247	18.824	19.50	0.03	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	17.33950	0.01734	21.20590	0.02121	17.340	19.50	0.03	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	15.40700	0.01541	18.96630	0.01897	15.407	19.50	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	12.88190	0.01288	15.93710	0.01594	12.882	19.50	0.02	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.24390	12.24390	12.35390	12.35390		14.03	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,690.79670	1.69080	1,604.06960	1.60407	1,690.797	16.73	0.82	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	18.42410	0.01842	23.25850	0.02326	18.424	19.78	0.03	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	9.88940	0.00989	12.77280	0.01277	9.889	19.78	0.02	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.28490	12.28490	12.39560	12.39560		14.18	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.29100	12.29100	12.40180	12.40180		14.18	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.29400	12.29400	12.40490	12.40490		14.19	0.00	0.00	0	430.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,682.93160	1.68293	1,598.75900	1.59876	1,682.932	16.69	0.79	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	27.14810	0.02715	33.80300	0.03380	27.148	20.00	0.04	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	15.84260	0.01584	20.13640	0.02014	15.843	20.00	0.02	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.30160	12.30160	12.41260	12.41260		14.19	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	345.12430	0.34512	304.25050	0.30425	345.124	13.62	0.36	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,733.41440	1.73341	1,648.69670	1.64870	1,733.414	16.75	0.80	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	21.05510	0.02106	26.50520	0.02651	21.055	19.99	0.03	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.31380	12.31380	12.42490	12.42490		14.21	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			12.31830	12.31830	12.42960	12.42960		14.23	0.00	0.00	0	0.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	65.01570	0.06502	56.76860	0.05677	65.016	12.96	0.10	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	257.79010	0.25779	225.85550	0.22586	257.790	13.35	0.29	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	298.08450	0.29808	334.31060	0.33431	298.085	15.77	0.31	0.00	0	51,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest			
\$ / R			On 30/11/2018	Any day expiry			12.33960	12.33960		12.45120	12.45120		14.32	0.00	0.00	0	0.00
\$ / R	13.80	Put	On 30/11/2018	Any day expiry	1,676.82990	1.67683		1,594.86020	1.59486	1,676.830	16.65	0.77	0.00	0	1,000.00		
\$ / R	16.70	Call	On 30/11/2018	Any day expiry	33.05520	0.03306		41.45110	0.04145	33.055	19.97	0.04	0.00	0	500.00		
\$ / R	17.31	Call	On 30/11/2018	Any day expiry	19.18700	0.01919		24.63330	0.02463	19.187	19.97	0.03	0.00	0	500.00		
\$ / R			On 11/12/2018	Any day expiry	12.35630	12.35630		12.46820	12.46820		14.32	0.00	0.00	0	0.00		
\$ / R	13.65	Put	On 11/12/2018	Any day expiry	1,549.43490	1.54943		1,469.46530	1.46947	1,549.435	16.44	0.74	0.00	0	20,000.00		
\$ / R	15.69	Call	On 11/12/2018	Any day expiry	75.44670	0.07545		86.81410	0.08681	75.447	19.32	0.09	0.00	0	20,000.00		
\$ / R			On 14/12/2018	Foreign Exchange Future	12.36080	12.36080		12.47280	12.47280		14.34	0.00	0.00	0	19,202.00		
\$ / R	11.64	Put	On 14/12/2018	Foreign Exchange Future	263.35340	0.26335		231.84130	0.23184	263.353	13.40	0.28	0.00	0	2,764.00		
\$ / R	12.50	Call	On 14/12/2018	Foreign Exchange Future	552.78820	0.55279		607.91150	0.60791	552.788	14.57	0.49	0.00	0	150.00		
\$ / R	12.96	Put	On 14/12/2018	Foreign Exchange Future	1,004.63320	1.00463		936.96430	0.93696	1,004.633	15.29	0.62	0.00	0	23,443.00		
\$ / R	13.00	Call	On 14/12/2018	Foreign Exchange Future	394.93890	0.39494		438.21160	0.43821	394.939	15.36	0.38	0.00	0	6,000.00		
\$ / R	13.20	Call	On 14/12/2018	Foreign Exchange Future	346.78590	0.34679		385.74850	0.38575	346.786	15.70	0.34	0.00	0	7,000.00		
\$ / R	13.80	Call	On 14/12/2018	Foreign Exchange Future	234.91350	0.23491		265.48120	0.26548	234.913	16.62	0.24	0.00	0	2,764.00		
\$ / R	14.89	Call	On 14/12/2018	Foreign Exchange Future	115.89410	0.11589		132.81370	0.13281	115.894	17.98	0.13	0.00	0	1,000.00		
\$ / R	15.95	Call	On 14/12/2018	Foreign Exchange Future	69.19940	0.06920		79.69690	0.07970	69.199	19.76	0.08	0.00	0	2,000.00		
\$ / R	17.24	Call	On 14/12/2018	Foreign Exchange Future	24.49480	0.02449		31.13520	0.03114	24.495	19.93	0.03	0.00	0	23,443.00		
\$ / R			On 31/12/2018	Any day expiry	12.38620	12.38620		12.49890	12.49890		14.41	0.00	0.00	0	0.00		
\$ / R	13.80	Put	On 31/12/2018	Any day expiry	1,670.90140	1.67090		1,590.32660	1.59033	1,670.901	16.58	0.75	0.00	0	1,000.00		
\$ / R	16.93	Call	On 31/12/2018	Any day expiry	37.71020	0.03771		47.59520	0.04760	37.710	19.80	0.05	0.00	0	500.00		
\$ / R	17.58	Call	On 31/12/2018	Any day expiry	22.01960	0.02202		28.50630	0.02851	22.020	19.80	0.03	0.00	0	500.00		
\$ / R			On 13/02/2019	Any day expiry	12.45060	12.45060		12.56590	12.56590		14.52	0.00	0.00	0	70.00		
\$ / R			On 18/03/2019	Foreign Exchange Future	12.49880	12.49880		12.61620	12.61620		14.59	0.00	0.00	0	2,400.00		
\$ / R			On 14/06/2019	Foreign Exchange Future	12.63560	12.63560		12.75010	12.75010		14.94	0.00	0.00	0	869.00		
\$ / R			On 13/12/2019	Foreign Exchange Future	12.91980	12.91980		13.02710	13.02710		15.32	0.00	0.00	0	0.00		
\$ / R	20.00	Call	On 13/12/2019	Foreign Exchange Future	81.86240	0.08186		92.63740	0.09264	81.862	19.85	0.06	0.00	0	2,000.00		
\$ / R			On 12/06/2020	Foreign Exchange Future	13.22080	13.22080		13.33110	13.33110		15.75	0.00	0.00	0	0.00		
\$ / R			On 28/07/2020	Any day expiry	13.30210	13.30210		13.41650	13.41650		15.90	0.00	0.00	0	84,000.00		
\$ / R			On 14/09/2020	Foreign Exchange Future	13.38700	13.38700		13.50550	13.50550		16.04	0.00	0.00	0	0.00		
\$ / R MAXI			On 18/06/2018	Foreign Exchange Future	12.08730	12.08730		12.19460	12.19460		13.44	0.00	423,055.50	35	407.00		
\$ / R MAXI			On 17/09/2018	Foreign Exchange Future	12.22700	12.22700		12.33680	12.33680		13.98	0.00	0.00	0	50.00		
\$ / R MAXI			On 14/12/2018	Foreign Exchange Future	12.36080	12.36080		12.47280	12.47280		14.34	0.00	0.00	0	34.00		
\$ / R MAXI			On 14/06/2019	Foreign Exchange Future	12.63560	12.63560		12.75010	12.75010		14.94	0.00	0.00	0	0.00		
£ / R			On 30/04/2018	Any day expiry	16.85640	16.85640		17.04840	17.04840		14.08	0.00	0.00	0	9.00		
£ / R			On 18/06/2018	Foreign Exchange Future	16.99540	16.99540		17.18940	17.18940		14.53	0.00	72,060,496.00	4,240	183,284.00		
£ / R	17.50	Put	On 18/06/2018	Foreign Exchange Future	810.96560	0.81097		685.32020	0.68532	810.966	15.23	0.64	0.00	0	500.00		
£ / R	20.40	Call	On 18/06/2018	Foreign Exchange Future	13.62550	0.01363		17.44390	0.01744	13.625	18.22	0.02	0.00	0	500.00		
£ / R			On 17/09/2018	Foreign Exchange Future	17.26010	17.26010		17.45870	17.45870		15.02	0.00	0.00	0	13,662.00		
£ / R			On 14/12/2018	Foreign Exchange Future	17.51710	17.51710		17.71980	17.71980		15.51	0.00	0.00	0	923.00		
£ / R			On 18/03/2019	Foreign Exchange Future	17.79390	17.79390		18.00430	18.00430		15.79	0.00	0.00	0	951.00		
£ / R			On 14/06/2019	Foreign Exchange Future	18.06030	18.06030		18.26770	18.26770		15.57	0.00	0.00	0	3,115.00		

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		0.11423	0.11423		0.11569	0.11569		15.51	0.00	205,958.49	1,803	8,286.00
¥ / R	On 17/09/2018	Foreign Exchange Future		0.11633	0.11633		0.11784	0.11784		13.38	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future		0.11842	0.11842		0.11997	0.11997		12.67	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.12293	0.12293		0.12725	0.12725		12.78	0.00	0.00	0	0.00
€ / R	On 29/03/2018	Any day expiry		14.69040	14.69040		14.86950	14.86950		11.54	0.00	0.00	0	3.00
€ / R	On 11/04/2018	Any day expiry		14.72630	14.72630		14.91510	14.91510		11.47	0.00	0.00	0	107.00
€ / R	On 30/04/2018	Any day expiry		14.78310	14.78310		14.97690	14.97690		11.73	0.00	0.00	0	16.00
€ / R	On 23/05/2018	Any day expiry		14.85380	14.85380		15.04810	15.04810		11.98	0.00	0.00	0	41.00
€ / R	On 18/06/2018	Foreign Exchange Future		14.92950	14.92950		15.12550	15.12550		12.29	0.00	70,706,112.00	4,736	122,789.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	17.81410	0.01781	12.42030	0.01242	17.814	12.28	0.05	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	32.52610	0.03253	20.05040	0.02005	32.526	11.99	0.08	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	53.39790	0.05340	35.23980	0.03524	53.398	11.74	0.12	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	98.03890	0.09804	67.65990	0.06766	98.039	11.53	0.20	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.30	Call	739.98860	0.73999	900.94980	0.90095	739.989	11.59	0.78	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.40	Call	668.06840	0.66807	818.69480	0.81869	668.068	11.70	0.74	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	333.04210	0.33304	434.93870	0.43494	333.042	12.39	0.48	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	566.41810	0.56642	449.09470	0.44909	566.418	12.89	0.62	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.63	Call	153.69790	0.15370	208.05750	0.20806	153.698	13.64	0.26	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.00	Call	95.30870	0.09531	133.64990	0.13365	95.309	14.27	0.17	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,564.23910	1.56424	1,391.87550	1.39188	1,564.239	15.00	0.90	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	6.43290	0.00643	7.53640	0.00754	6.433	19.54	0.01	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	1.14600	0.00115	1.82120	0.00182	1.146	22.38	0.00	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future		15.21240	15.21240		15.41410	15.41410		12.91	0.00	0.00	0	50,892.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	45.15890	0.04516	34.47730	0.03448	45.159	12.14	0.07	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	157.53340	0.15753	113.32590	0.11333	157.533	12.03	0.21	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	973.51140	0.97351	845.34910	0.84535	973.511	13.80	0.65	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	164.95520	0.16496	209.46010	0.20946	164.955	15.03	0.19	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	25.51610	0.02552	28.52030	0.02852	25.516	18.83	0.03	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future		15.49270	15.49270		15.69860	15.69860		13.35	0.00	0.00	0	2,971.00
€ / R	On 18/03/2019	Foreign Exchange Future		15.80040	15.80040		16.01460	16.01460		13.59	0.00	0.00	0	1,091.00
€ / R	On 14/06/2019	Foreign Exchange Future		16.03880	16.03880		16.24940	16.24940		13.93	0.00	0.00	0	3,542.00
10Y STND	On 17/12/2025	Interest Rate Swap		93.18000	93.18000		93.37000	93.37000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		90.10000	90.10000		90.30000	90.30000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		88.78000	88.78000		88.99000	88.99000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		90.91000	90.91000		91.13000	91.13000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		94.67000	94.67000		94.91000	94.91000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap		93.17000	93.17000		93.42000	93.42000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap		95.20000	95.20000		95.45000	95.45000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap		98.89000	98.89000		99.15000	99.15000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap		99.18000	99.18000		99.45000	99.45000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap		94.32000	94.32000		94.60000	94.60000			0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap		99.79000	99.79000		100.06000	100.06000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
1Y STND	On 21/06/2018	Interest Rate Swap	99.91000		99.91000		99.91000	99.91000			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap	100.03000		100.03000		100.04000	100.04000			0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap	100.45000		100.45000		100.46000	100.46000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap	99.40000		99.40000		99.43000	99.43000			0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap	100.01000		100.01000		100.05000	100.05000			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.59000		98.59000		98.59000	98.59000			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.50000		98.50000		98.51000	98.51000			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.83000		98.83000		98.84000	98.84000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.15000		99.15000		99.18000	99.18000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.46000		99.46000		99.50000	99.50000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.78000		99.78000		99.83000	99.83000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap	100.65000		100.65000		100.71000	100.71000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap	98.31000		98.31000		98.40000	98.40000			0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap	100.11000		100.11000		100.21000	100.21000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	95.56000		95.56000		95.64000	95.64000			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	94.70000		94.70000		94.79000	94.79000			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	93.81000		93.81000		93.90000	93.90000			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	93.91000		93.91000		94.00000	94.00000			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.03000		96.03000		96.13000	96.13000			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.09000		96.09000		96.19000	96.19000			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.21000		97.21000		97.32000	97.32000			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	99.34000		99.34000		99.46000	99.46000			0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	100.53000		100.53000		100.65000	100.65000			0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	95.54000		95.54000		95.67000	95.67000			0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap	99.83000		99.83000		99.96000	99.96000			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	590.57600		590.57600		588.74500	588.74500			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	692.69100		692.69100		688.30900	688.30900			0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	633.11900		633.11900		626.43900	626.43900			0.00	0.00	0	814.00
AU\$ / R	On 29/03/2018	Any day expiry	9.20400		9.20400		9.28930	9.28930		11.59	0.00	0.00	0	46.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.29850		9.29850		9.39380	9.39380		11.51	0.00	1,748,118.00	188	9,582.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.41340		9.41340		9.51090	9.51090		11.91	0.00	0.00	0	650.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.52590		9.52590		9.62450	9.62450		12.96	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	9.76010		9.76010		9.85930	9.85930		13.12	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.25070		9.25070		9.32850	9.32850		12.30	0.00	0.00	0	940.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	9.49170		9.49170		9.47090	9.47090		13.30	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
CF CANDO CAHB	On 28/03/2018	Can-Do Future	1.24490		1.24490		5.23300	5.23300			0.00	0.00	0	5,000.00
CF CANDO CAHC	On 28/03/2018	Can-Do Future	0.29310		0.29310		2.27840	2.27840			0.00	0.00	0	5,000.00
CF CANDO CAHE	On 28/03/2018	Can-Do Future	50.89740		50.89740		216.72920	216.72920			0.00	0.00	0	5,000.00
CHF / R	On 18/06/2018	Foreign Exchange Future	12.75500		12.75500		12.93620	12.93620		11.48	0.00	0.00	0	1,215.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.01000		13.01000		13.19590	13.19590		12.29	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future	13.26050		13.26050		13.45250	13.45250		12.99	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	13.75000		13.75000		14.24670	14.24670		13.56	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.89960		1.89960		1.91860	1.91860		12.40	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.91270		1.91270		1.93170	1.93170		12.77	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	1.92570		1.92570		1.94500	1.94500		13.75	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	1.95210		1.95210		1.97180	1.97180		14.12	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.02820		2.02820		2.05530	2.05530		13.84	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.06880		2.06880		2.09660	2.09660		13.80	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.10450		2.10450		2.13250	2.13250		14.45	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.27070		2.27070		2.29850	2.29850		15.14	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	10.24797		80.04720		10.40818	79.02399			0.00	0.00	0	9,466.00
ES33	On 02/08/2018	Bond Future	10.32976		81.52783		10.49541	80.48540			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	10.43387		83.38001		10.59932	82.15541			0.00	0.00	0	7,957.00
ES42	On 02/08/2018	Bond Future	10.51360		84.92223		10.68448	83.67466			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
GOVI	On 03/05/2018	GOVI	630.10700		630.10700		624.04300	624.04300			0.00	18,903,210.00	3	472.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.54570		1.54570		1.55950	1.55950		13.45	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.56610		1.56610		1.58040	1.58040		13.68	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.58510		1.58510		1.59950	1.59950		14.42	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.67790		1.67790		1.69120	1.69120		15.41	0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	133.91622		133.91622		133.48502	133.48502			0.00	0.00	0	1,033.00
I2025	On 02/08/2018	Bond Future	135.01959		135.01959		134.58041	134.58041			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	101.76399		101.76399		100.16772	100.16772			0.00	0.00	0	1,370.00
I2029	On 02/08/2018	Bond Future	103.65135		103.65135		102.02561	102.02561			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	105.67943		105.67943		103.13603	103.13603			0.00	0.00	0	6,055.00
I2033	On 02/08/2018	Bond Future	107.63942		107.63942		105.04903	105.04903			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	129.02759		129.02759		126.01389	126.01389			0.00	0.00	0	8,991.00
I2038	On 02/08/2018	Bond Future	129.86773		129.86773		126.79812	126.79812			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	119.44515		119.44515		117.33683	117.33683			0.00	0.00	0	10,874.00
I2046	On 02/08/2018	Bond Future	121.66037		121.66037		119.51316	119.51316			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	126.50452		126.50452		124.05745	124.05745			0.00	0.00	0	9,788.00
I2050	On 02/08/2018	Bond Future	127.11807		127.11807		124.62552	124.62552			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	255.31700		255.31700		252.19100	252.19100			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	58,143,750.00	2,500	0.00
JIBAR FUTURE	On 18/04/2018	Jibar Tradeable Future	6.94000		93.06000		6.94000	93.06000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	6.89000		93.11000		6.89000	93.11000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	6.77000		93.23000		6.77000	93.23000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future	6.80000		93.20000		6.80000	93.20000			0.00	0.00	0	35,000.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future	6.86000		93.14000		6.86000	93.14000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future	6.91000		93.09000		6.91000	93.09000			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future	0.11780		0.11780		0.11850	0.11850			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future	0.11750		0.11750		0.11760	0.11760			0.00	0.00	0	562.00

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
KES / R	On 14/12/2018	Foreign Exchange Future			0.11730		0.11730		0.11750	0.11750			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.11500		0.11500		0.11370	0.11370			0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.57670		1.57670		1.58800	1.58800		13.67	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.60090		1.60090		1.61240	1.61240		13.80	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future			1.62260		1.62260		1.63460	1.63460		13.80	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.67270		1.67270		1.68550	1.68550		13.69	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			8.69050		8.69050		8.80840	8.80840		12.42	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			8.79160		8.79160		8.91180	8.91180		12.86	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			8.89060		8.89060		9.01230	9.01230		13.83	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.40600		9.40600		9.52200	9.52200		14.26	0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.25070		1.25070		1.25870	1.25870			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.25850		1.25850		1.26680	1.26680			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.26600		1.26600		1.27330	1.27330			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.33840		1.33840		1.34710	1.34710			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.40610		1.40610		1.40960	1.40960			0.00	1,653,573.60	1,176	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.41160		1.41160		1.41520	1.41520			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.23510		1.23510		1.24030	1.24030			0.00	0.00	0	190.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.24420		1.24420		1.24940	1.24940			0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.75420		8.75420	0.11224	8.64340	8.64340		15.11	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	3,342.87250		0.33429	0.11224	4,044.04100	0.40440	3,342.873	14.93	0.57	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.59640		8.59640	0.11224	8.48630	8.48630		16.25	0.00	0.00	0	283.00
R186	On 03/05/2018	Bond Future			8.09386		118.68920		8.18681	118.06865		6.37	0.00	269,424,484.00	2,270	195,620.00
R186	On 03/05/2018	Bond Future	7.85	Call	393.59000		0.39359		262.72000	0.26272	393.590	6.11	0.26	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.35	Put	444.83000		0.44483		643.45000	0.64345	444.830	6.68	0.26	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.40	Put	370.36000		0.37036		544.41000	0.54441	370.360	6.74	0.23	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.50	Put	253.00000		0.25300		384.01000	0.38401	253.000	6.87	0.17	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.85	Put	58.15000		0.05815		98.47000	0.09847	58.150	7.31	0.05	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	9.30	Call	7,725.80000		7.72580		7,110.56000	7.11056	7,725.800	7.62	0.99	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.72	Put	0.25000		0.00025		0.61000	0.00061	0.250	7.62	0.00	0.00	0	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	0.19000		0.00019		0.48000	0.00048	0.190	7.62	0.00	0.00	0	3,200.00
R186	On 02/08/2018	Bond Future			8.12016		115.58437		8.21725	114.95195		6.84	0.00	0.00	0	191.00
R186	On 02/08/2018	Bond Future	7.50	Call	438.00000		0.43800		336.83000	0.33683	438.000	6.31	0.18	0.00	0	1,470.00
R186	On 02/08/2018	Bond Future	8.25	Call	2,405.92000		2.40592		2,064.41000	2.06441	2,405.920	7.00	0.58	0.00	0	1,470.00
R186	On 01/11/2018	Bond Future			8.14306		117.74849		8.24412	117.10653		6.77	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	1,936.01000		1.93601		1,674.83000	1.67483	1,936.010	6.68	0.44	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	3,718.47000		3.71847		3,330.96000	3.33096	3,718.470	7.09	0.63	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	707.80000		0.70780		835.09000	0.83509	707.800	7.65	0.18	0.00	0	5,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
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			307.04759		307.04759		306.13017	306.13017			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			241.40111		241.40111		236.73305	236.73305		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			7.39785		102.84103		7.49564	102.44843		4.01	0.00	457,642,583.50	4,450	73,819.00
R2023	On 03/05/2018	Bond Future	9.19	Put	0.00000		0.00000		0.01000	0.00001	0.000	4.71	0.00	0.00	0	2,500.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 03/05/2018	Bond Future			8.52824		98.25402		8.65669	97.34346		8.60	0.00	0.00	0	93,383.00
R2030	On 02/08/2018	Bond Future			8.56576		96.06572		8.69881	95.13795		9.28	0.00	0.00	0	127.00
R2030	On 02/08/2018	Bond Future	8.51	Call	1,951.36000		1.95136		1,543.79000	1.54379	1,951.360	9.17	0.48	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	3,621.53000		3.62153		3,031.36000	3.03136	3,621.530	9.71	0.67	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	449.66000		0.44966		601.14000	0.60114	449.660	10.55	0.14	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			8.72305		97.07474		8.85134	96.08713		9.73	0.00	0.00	0	61,647.00
R2032	On 02/08/2018	Bond Future			8.76051		98.87030		8.89297	97.86411		10.07	0.00	0.00	0	2.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future			8.87826		101.61332		9.03687	100.25522		13.54	0.00	0.00	0	66,923.00
R2035	On 03/05/2018	Bond Future	8.75	Call	1,441.53000		1.44153		964.53000	0.96453	1,441.530	13.78	0.42	0.00	0	1,000.00
R2035	On 03/05/2018	Bond Future	9.25	Put	722.56000		0.72256		1,141.38000	1.14138	722.560	13.66	0.25	0.00	0	1,000.00
R2035	On 02/08/2018	Bond Future			8.91639		103.49289		9.07989	102.10927		14.29	0.00	0.00	0	3.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 03/05/2018	Bond Future			8.96040		98.11104		9.12929	96.65566		11.23	0.00	0.00	0	48,150.00
R2037	On 02/08/2018	Bond Future			9.00288		95.66971		9.17690	94.18707		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			6.31937		104.02927		6.37978	103.99262		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			9.04062		102.00331		9.20948	100.43324		11.85	0.00	230,017,464.05	2,255	41,600.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 03/05/2018	Bond Future	8.50	Call	158.00000		0.15800		63.36000	0.06336	158.000	10.77	0.09	0.00	0	1,011.00
R2040	On 03/05/2018	Bond Future	9.00	Call	1,467.07000		1.46707		860.68000	0.86068	1,467.070	11.67	0.47	0.00	0	1,239.00
R2040	On 03/05/2018	Bond Future	10.00	Call	8,489.93000		8.48993		7,006.61000	7.00661	8,489.930	13.92	0.96	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			9.08361		99.38365		9.25749	97.78420		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			9.07499		99.10422		9.25386	97.40608		12.55	0.00	181,955,347.92	1,836	26,048.00
R2044	On 02/08/2018	Bond Future			9.11663		96.55615		9.30065	94.82618		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			9.04214		98.61849		9.21561	96.90951		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			6.66209		103.17325		6.73439	103.05885		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			6.99152		100.06787		7.06368	99.88244		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
R209	On 03/05/2018	Bond Future			8.87705		77.29765		9.03539	76.15005		11.74	0.00	40,040,182.70	518	79,530.00
R209	On 03/05/2018	Bond Future	8.95	Call	1,526.95000		1.52695		963.87000	0.96387	1,526.950	11.65	0.58	0.00	0	1,321.00
R209	On 03/05/2018	Bond Future	9.19	Call	2,706.80000		2.70680		1,911.44000	1.91144	2,706.800	12.18	0.76	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.30	Call	3,326.59000		3.32659		2,446.39000	2.44639	3,326.590	12.44	0.83	0.00	0	1,321.00
R209	On 03/05/2018	Bond Future	9.47	Put	171.10000		0.17110		338.03000	0.33803	171.100	12.83	0.10	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.75	Call	6,082.85000		6.08285		5,004.92000	5.00492	6,082.850	13.47	0.96	0.00	0	435.00
R209	On 03/05/2018	Bond Future	9.77	Put	53.84000		0.05384		119.06000	0.11906	53.840	13.52	0.04	0.00	0	250.00
R209	On 03/05/2018	Bond Future	10.00	Put	21.44000		0.02144		51.19000	0.05119	21.440	14.05	0.02	0.00	0	11,067.00
R209	On 03/05/2018	Bond Future	10.22	Put	6.43000		0.00643		17.37000	0.01737	6.430	14.05	0.01	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	0.24000		0.00024		0.89000	0.00089	0.240	14.05	0.00	0.00	0	435.00
R209	On 02/08/2018	Bond Future			8.91243		78.72745		9.07519	77.55829		12.20	0.00	0.00	0	816.00
R209	On 02/08/2018	Bond Future	8.46	Call	920.37000		0.92037		636.95000	0.63695	920.370	11.36	0.28	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.96	Call	2,489.18000		2.48918		1,915.22000	1.91522	2,489.180	12.14	0.54	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.43	Put	1,030.30000		1.03030		1,382.44000	1.38244	1,030.300	13.00	0.26	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	5,868.91000		5.86891		4,962.20000	4.96220	5,868.910	13.43	0.81	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	254.72000		0.25472		370.01000	0.37001	254.720	14.06	0.08	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	54.03000		0.05403		86.27000	0.08627	54.030	14.06	0.02	0.00	0	435.00
R209	On 01/11/2018	Bond Future			8.94723		77.05278		9.11432	75.86324		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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209/R186	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future	188.63142		188.63142		186.96890	186.96890			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	155.67525		155.67525		155.21855	155.21855			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	8.60587		88.97476		8.72888	88.11680		9.44	0.00	0.00	0	44,803.00
R213	On 02/08/2018	Bond Future	8.63865		90.62051		8.76565	89.74641		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	9.00690		77.09906		9.17018	75.84941		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
SGD / R	On 18/06/2018	Foreign Exchange Future	9.18690		9.18690		9.27150	9.27150		11.80	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	9.31290		9.31290		9.40090	9.40090		12.22	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	9.43360		9.43360		9.52330	9.52330		12.80	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.01140		10.01140		10.09570	10.09570		13.47	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	2.99770		2.99770		3.01490	3.01490		11.50	0.00	0.00	0	6,380.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.95220		2.95220		2.96820	2.96820		12.13	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.90640		2.90640		2.92010	2.92010		12.78	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.90290		2.90290		2.91560	2.91560		13.52	0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.23910		1.23910		1.25170	1.25170			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.22100		1.22100		1.23350	1.23350			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.19990		1.19990		1.21220	1.21220			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.16760		1.16760		1.21640	1.21640			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>2,680,393,413.37</b>	<b>183,724</b>	<b>6 017 419.00</b>
<b>Grand Total:</b>												<b>2,680,393,413.37</b>	<b>183,724</b>	<b>6 017 419.00</b>