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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 22/03/2018

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 22/03/2018	Any day expiry		11.85350	11.85350		11.94930	11.94930		14.80	0.00	533,407,500.00	45,000	0.00
\$ / R	On 26/03/2018	Any day expiry		11.85530	11.85530		11.96140	11.96140		12.56	0.00	0.00	0	57,797.00
\$ / R	On 26/03/2018	Any day expiry	12.08	Call	12.28490	0.01228	39.78220	0.03978	12.285	15.65	0.13	0.00	0	50,000.00
\$ / R	On 27/03/2018	Any day expiry		11.85180	11.85180		11.96430	11.96430		12.98	0.00	0.00	0	0.00
\$ / R	On 27/03/2018	Any day expiry	12.50	Call	1.01310	0.00101	3.76490	0.00376	1.013	19.73	0.01	0.00	0	20,000.00
\$ / R	On 28/03/2018	Any day expiry		11.85340	11.85340		11.96710	11.96710		13.22	0.00	0.00	0	50,000.00
\$ / R	On 28/03/2018	Any day expiry	11.66	Call	216.87100	0.21687	322.95540	0.32296	216.871	14.72	0.81	0.00	0	50,000.00
\$ / R	On 28/03/2018	Any day expiry	11.85	Call	81.86940	0.08187	166.43920	0.16644	81.869	13.22	0.51	0.00	0	50,000.00
\$ / R	On 28/03/2018	Any day expiry	12.00	Call	33.92910	0.03393	0.00000	0.00000	33.929	14.52	0.26	15,217,977.60	5,000	5,000.00
\$ / R	On 29/03/2018	Any day expiry		11.85490	11.85490		11.96840	11.96840		13.42	0.00	0.00	0	11,709.00
\$ / R	On 29/03/2018	Any day expiry	11.73	Put	44.20150	0.04420	27.23760	0.02724	44.201	14.38	0.29	0.00	0	252.00
\$ / R	On 29/03/2018	Any day expiry	11.76	Put	52.46490	0.05246	32.41200	0.03241	52.465	14.14	0.34	0.00	0	546.00
\$ / R	On 29/03/2018	Any day expiry	11.83	Call	101.84860	0.10185	186.33380	0.18633	101.849	13.58	0.55	0.00	0	252.00
\$ / R	On 29/03/2018	Any day expiry	11.87	Call	81.52560	0.08153	157.75330	0.15775	81.526	13.56	0.48	0.00	0	546.00
\$ / R	On 29/03/2018	Any day expiry	11.96	Call	50.12110	0.05012	102.54580	0.10255	50.121	14.20	0.33	0.00	0	60,000.00
\$ / R	On 29/03/2018	Any day expiry	13.00	Call	0.15000	0.00015	0.73300	0.00073	0.150	22.25	0.00	0.00	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			11.86770	11.86770		11.97840	11.97840		12.47	0.00	0.00	0	20,000.00
\$ / R	11.61	Call	On 06/04/2018	Any day expiry	295.22210	0.29522	390.71730	0.39072	295.222	13.36	0.80	0.00	0	120,000.00			
\$ / R	12.00	Call	On 06/04/2018	Any day expiry	70.10940	0.07011	121.29370	0.12129	70.109	12.98	0.34	0.00	0	100,000.00			
\$ / R	12.05	Call	On 06/04/2018	Any day expiry	56.30070	0.05630	101.11250	0.10111	56.301	13.15	0.29	0.00	0	20,000.00			
\$ / R			On 16/04/2018	Any day expiry	11.88440	11.88440	11.99100	11.99100		12.53	0.00	0.00	0	54.00			
\$ / R			On 17/04/2018	Any day expiry	11.88610	11.88610	11.99230	11.99230		12.58	0.00	0.00	0	1,551.00			
\$ / R			On 24/04/2018	Any day expiry	11.89780	11.89780	12.00150	12.00150		12.61	0.00	0.00	0	70.00			
\$ / R			On 25/04/2018	Any day expiry	11.89950	11.89950	12.00310	12.00310		12.65	0.00	0.00	0	0.00			
\$ / R	15.00	Put	On 25/04/2018	Any day expiry	3,100.87930	3.10088	2,997.46990	2.99747	3,100.879	25.21	1.00	0.00	0	1,000.00			
\$ / R	15.81	Call	On 25/04/2018	Any day expiry	0.16240	0.00016	0.45150	0.00045	0.162	28.38	0.00	0.00	0	2,000.00			
\$ / R			On 26/04/2018	Any day expiry	11.90110	11.90110	12.00470	12.00470		12.70	0.00	0.00	0	1,846.00			
\$ / R			On 30/04/2018	Any day expiry	11.90740	11.90740	12.01130	12.01130		12.64	0.00	284,460.00	24	506.00			
\$ / R	11.70	Put	On 30/04/2018	Any day expiry	104.20620	0.10421	78.11830	0.07812	104.206	12.36	0.32	0.00	0	400.00			
\$ / R	11.78	Put	On 30/04/2018	Any day expiry	135.53350	0.13553	0.00000	0.00000	135.534	12.47	0.39	0.00	0	100.00			
\$ / R	11.91	Call	On 30/04/2018	Any day expiry	195.42800	0.19543	0.00000	0.00000	195.428	12.67	0.51	599,431.92	100	100.00			
\$ / R	12.10	Call	On 30/04/2018	Any day expiry	125.42870	0.12543	170.12940	0.17013	125.429	13.27	0.36	0.00	0	400.00			
\$ / R	13.80	Put	On 30/04/2018	Any day expiry	1,894.09900	1.89410	1,791.36820	1.79137	1,894.099	18.03	0.99	0.00	0	1,000.00			
\$ / R	15.23	Call	On 30/04/2018	Any day expiry	0.74980	0.00075	0.84230	0.00084	0.750	26.43	0.00	0.00	0	500.00			
\$ / R	15.66	Call	On 30/04/2018	Any day expiry	0.50100	0.00050	0.84790	0.00085	0.501	28.06	0.00	0.00	0	500.00			
\$ / R			On 02/05/2018	Any day expiry	11.91050	11.91050	12.01450	12.01450		12.69	0.00	0.00	0	0.00			
\$ / R	11.50	Put	On 02/05/2018	Any day expiry	51.25260	0.05125	36.55720	0.03656	51.253	12.14	0.19	0.00	0	2,000.00			
\$ / R	11.80	Call	On 02/05/2018	Any day expiry	259.07620	0.25908	329.17350	0.32917	259.076	12.55	0.60	0.00	0	2,000.00			
\$ / R	12.50	Call	On 02/05/2018	Any day expiry	50.61670	0.05062	73.55870	0.07356	50.617	14.57	0.17	0.00	0	2,000.00			
\$ / R			On 07/05/2018	Any day expiry	11.91840	11.91840	12.02270	12.02270		12.65	0.00	0.00	0	0.00			
\$ / R	12.00	Call	On 07/05/2018	Any day expiry	181.04810	0.18105	233.09910	0.23310	181.048	12.96	0.45	0.00	0	100,000.00			
\$ / R			On 09/05/2018	Any day expiry	11.92150	11.92150	12.02600	12.02600		12.73	0.00	0.00	0	0.00			
\$ / R	12.74	Put	On 09/05/2018	Any day expiry	855.79380	0.85579	768.15700	0.76816	855.794	15.15	0.88	0.00	0	1,880.00			
\$ / R	13.86	Put	On 09/05/2018	Any day expiry	1,941.09060	1.94109	1,838.26860	1.83827	1,941.091	17.67	0.99	0.00	0	1,880.00			
\$ / R	15.63	Call	On 09/05/2018	Any day expiry	0.78320	0.00078	1.22730	0.00123	0.783	26.06	0.00	0.00	0	1,880.00			
\$ / R			On 11/05/2018	Any day expiry	11.92460	11.92460	12.02920	12.02920		12.79	0.00	0.00	0	70.00			
\$ / R			On 14/05/2018	Any day expiry	11.92930	11.92930	12.03410	12.03410		12.86	0.00	0.00	0	0.00			
\$ / R	12.75	Put	On 14/05/2018	Any day expiry	864.50140	0.86450	777.26160	0.77726	864.501	15.13	0.87	0.00	0	11,000.00			
\$ / R	14.50	Put	On 14/05/2018	Any day expiry	2,571.86050	2.57186	2,467.30530	2.46731	2,571.860	19.25	1.00	0.00	0	11,000.00			
\$ / R	15.76	Call	On 14/05/2018	Any day expiry	0.82960	0.00083	1.12730	0.00113	0.830	25.56	0.00	0.00	0	11,000.00			
\$ / R			On 15/05/2018	Any day expiry	11.93090	11.93090	12.03570	12.03570		12.89	0.00	0.00	0	0.00			
\$ / R	10.90	Put	On 15/05/2018	Any day expiry	8.99780	0.00900	6.46850	0.00647	8.998	13.28	0.04	0.00	0	1,000.00			
\$ / R	11.70	Put	On 15/05/2018	Any day expiry	130.45190	0.13045	100.46830	0.10047	130.452	12.55	0.33	0.00	0	1,000.00			
\$ / R	12.20	Call	On 15/05/2018	Any day expiry	140.14160	0.14014	180.02410	0.18002	140.142	13.62	0.34	0.00	0	1,000.00			
\$ / R			On 18/05/2018	Any day expiry	11.93560	11.93560	12.04060	12.04060		12.97	0.00	0.00	0	0.00			
\$ / R	12.00	Put	On 18/05/2018	Any day expiry	280.86750	0.28087	229.45620	0.22946	280.868	13.11	0.53	0.00	0	51,000.00			
\$ / R			On 31/05/2018	Any day expiry	11.95580	11.95580	12.06060	12.06060		13.03	0.00	0.00	0	181.00			
\$ / R	13.80	Put	On 31/05/2018	Any day expiry	1,853.58350	1.85358	1,753.23840	1.75324	1,853.584	16.86	0.97	0.00	0	1,000.00			
\$ / R	15.43	Call	On 31/05/2018	Any day expiry	2.15300	0.00215	2.47010	0.00247	2.153	22.65	0.01	0.00	0	500.00			
\$ / R	15.89	Call	On 31/05/2018	Any day expiry	1.07650	0.00108	1.49560	0.00150	1.077	23.23	0.00	0.00	0	500.00			

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future		11.98260	11.98260		12.08730	12.08730		13.28	0.00	2,614,483,494.00	218,190	882,524.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	21.67140	0.02167	15.82530	0.01583	21.671	11.95	0.07	0.00	0	60,750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	45.18030	0.04518	34.27630	0.03428	45.180	12.21	0.12	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.35	Call	705.18390	0.70518	793.81290	0.79381	705.184	12.41	0.82	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.45	Call	629.05860	0.62906	713.59100	0.71359	629.059	12.54	0.78	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	110.24070	0.11024	87.83410	0.08783	110.241	12.61	0.24	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.60	Put	141.64540	0.14165	114.93940	0.11494	141.645	12.74	0.29	0.00	0	4,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.70	Call	460.94270	0.46094	534.39980	0.53440	460.943	12.88	0.66	0.00	0	60.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	198.71200	0.19871	165.13710	0.16514	198.712	12.94	0.37	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.77	Put	207.23880	0.20724	172.72200	0.17272	207.239	12.97	0.38	0.00	0	76,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.80	Put	220.43490	0.22043	184.49750	0.18450	220.435	13.01	0.39	0.00	0	1,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.90	Put	267.92210	0.26792	227.20370	0.22720	267.922	13.15	0.44	0.00	0	9,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Call	303.29700	0.30330	362.48630	0.36249	303.297	13.28	0.50	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	320.69700	0.32070	275.18630	0.27519	320.697	13.28	0.50	0.00	0	35,050.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	394.07990	0.39408	340.06980	0.34007	394.080	13.59	0.55	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.13	Call	253.10510	0.25311	303.32030	0.30332	253.105	13.61	0.44	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	406.97860	0.40698	352.01690	0.35202	406.979	13.64	0.56	0.00	0	155,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Call	249.57860	0.24958	299.31690	0.29932	249.579	13.64	0.44	0.00	0	8,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	413.49520	0.41350	358.06170	0.35806	413.495	13.66	0.57	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.24	Call	216.73260	0.21673	261.87460	0.26187	216.733	13.89	0.39	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	481.08110	0.48108	421.08000	0.42108	481.081	13.92	0.61	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	516.43460	0.51643	454.25870	0.45426	516.435	14.05	0.63	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	589.98890	0.58999	523.70310	0.52370	589.989	14.30	0.67	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	149.60130	0.14960	184.22580	0.18423	149.601	14.56	0.29	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	667.00130	0.66700	596.92580	0.59693	667.001	14.56	0.71	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	871.55730	0.87156	793.74250	0.79374	871.557	15.16	0.79	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	1,054.13920	1.05414	970.75030	0.97075	1,054.139	15.65	0.84	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	72.42630	0.07243	92.80930	0.09281	72.426	15.75	0.16	0.00	0	28,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	1,089.82630	1.08983	1,005.50930	1.00551	1,089.826	15.75	0.85	0.00	0	21,728.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	1,134.79000	1.13479	1,049.36540	1.04937	1,134.790	15.86	0.85	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	1,244.14780	1.24415	1,156.30570	1.15631	1,244.148	16.14	0.88	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	1,271.77580	1.27178	1,183.37920	1.18338	1,271.776	16.21	0.88	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	1,363.62570	1.36363	1,274.48960	1.27449	1,363.626	16.35	0.90	0.00	0	25,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	42.60840	0.04261	57.38130	0.05738	42.608	16.42	0.10	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,512.99810	1.51300	1,421.45260	1.42145	1,512.998	16.58	0.92	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,531.85080	1.53185	1,440.03070	1.44003	1,531.851	16.61	0.92	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,550.74090	1.55074	1,458.64970	1.45865	1,550.741	16.64	0.92	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,683.90010	1.68390	1,590.06120	1.59006	1,683.900	16.83	0.94	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,789.52220	1.78952	1,694.47520	1.69448	1,789.522	16.99	0.95	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,837.77920	1.83778	1,742.22660	1.74223	1,837.779	17.06	0.95	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,847.44740	1.84745	1,751.79730	1.75180	1,847.447	17.07	0.95	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,866.80060	1.86680	1,770.95710	1.77096	1,866.801	17.10	0.95	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,876.48490	1.87648	1,780.54680	1.78055	1,876.485	17.12	0.95	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,934.69730	1.93470	1,838.20980	1.83821	1,934.697	17.20	0.96	0.00	0	1,000.00

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\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Call	14.68540	0.01469	22.05690	0.02206	14.685	17.34	0.04	0.00	0	30,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	2,032.08540	2.03209	1,934.75690	1.93476	2,032.085	17.34	0.96	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	2,129.87380	2.12987	2,031.78970	2.03179	2,129.874	17.48	0.97	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	2,277.17520	2.27718	2,178.10070	2.17810	2,277.175	17.70	0.97	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	6.63520	0.00664	10.37970	0.01038	6.635	18.25	0.02	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	5.47450	0.00547	8.05120	0.00805	5.475	18.73	0.01	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	4.94190	0.00494	7.00420	0.00700	4.942	19.00	0.01	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	3.70270	0.00370	4.65160	0.00465	3.703	19.79	0.01	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	3.60260	0.00360	4.46850	0.00447	3.603	19.87	0.01	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	3.35320	0.00335	4.01720	0.00402	3.353	20.08	0.01	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	3.12690	0.00313	3.61520	0.00362	3.127	20.30	0.01	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	2.80190	0.00280	3.05270	0.00305	2.802	20.64	0.01	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	2.64640	0.00265	2.79020	0.00279	2.646	20.83	0.01	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	2.58350	0.00258	2.68540	0.00269	2.584	20.91	0.01	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	1.69390	0.00169	1.88470	0.00188	1.694	21.09	0.00	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	0.81240	0.00081	0.89790	0.00090	0.812	21.09	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	0.51840	0.00052	0.57040	0.00057	0.518	21.09	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	0.48720	0.00049	0.53580	0.00054	0.487	21.09	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.41270	0.00041	0.45300	0.00045	0.413	21.09	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.38770	0.00039	0.42530	0.00043	0.388	21.09	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.29510	0.00030	0.32280	0.00032	0.295	21.09	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.16590	0.00017	0.18020	0.00018	0.166	21.09	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.13960	0.00014	0.15130	0.00015	0.140	21.09	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.08820	0.00009	0.09500	0.00010	0.088	21.09	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.06050	0.00006	0.06490	0.00006	0.060	21.09	0.00	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			11.99910	11.99910	12.10380	12.10380		13.41	0.00	14,195,400.00	1,180	1,625.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,830.37790	1.83038	1,735.94390	1.73594	1,830.378	17.22	0.94	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	2.57780	0.00258	2.95890	0.00296	2.578	19.99	0.01	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	1.01680	0.00102	1.23220	0.00123	1.017	19.99	0.00	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.00360	12.00360	12.10840	12.10840		13.38	0.00	0.00	0	100.00
\$ / R	On 06/07/2018	Any day expiry			12.00960	12.00960	12.11460	12.11460		13.43	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	382.88070	0.38288	333.64930	0.33365	382.881	13.60	0.51	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	45.50330	0.04550	58.97870	0.05898	45.503	16.85	0.09	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	38.29370	0.03829	50.12500	0.05013	38.294	17.07	0.08	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.03070	12.03070	12.13610	12.13610		13.59	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.03670	12.03670	12.14230	12.14230		13.58	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	2,436.93060	2.43693	2,338.44070	2.33844	2,436.931	18.12	0.95	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	2.35080	0.00235	2.83660	0.00284	2.351	18.68	0.01	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.03820	12.03820	12.14380	12.14380		13.59	0.00	0.00	0	70.00
\$ / R	On 27/07/2018	Any day expiry			12.04120	12.04120	12.14690	12.14690		13.61	0.00	0.00	0	1,345.00
\$ / R	On 31/07/2018	Any day expiry			12.04730	12.04730	12.15310	12.15310		13.60	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,808.65050	1.80865	1,716.62250	1.71662	1,808.650	17.03	0.90	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	3.27490	0.00327	3.94230	0.00394	3.275	18.37	0.01	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	1.34570	0.00135	1.63330	0.00163	1.346	18.37	0.00	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R			On 07/08/2018	Any day expiry										
					12.05780	12.05780	12.16390	12.16390		13.62	0.00	0.00	0	0.00
\$ / R	12.32	Put	On 07/08/2018	Any day expiry	567.83430	0.56783	510.04190	0.51004	567.834	14.18	0.58	0.00	0	1,880.00
\$ / R	13.86	Put	On 07/08/2018	Any day expiry	1,860.53870	1.86054	1,768.27730	1.76828	1,860.539	17.08	0.90	0.00	0	1,880.00
\$ / R	16.18	Call	On 07/08/2018	Any day expiry	1.95990	0.00196	2.36180	0.00236	1.960	18.08	0.00	0.00	0	1,880.00
\$ / R			On 13/08/2018	Any day expiry	12.06680	12.06680	12.17310	12.17310		13.61	0.00	0.00	0	70.00
\$ / R			On 31/08/2018	Any day expiry	12.09390	12.09390	12.20090	12.20090		13.74	0.00	0.00	0	1,766.00
\$ / R	13.80	Put	On 31/08/2018	Any day expiry	1,791.14770	1.79115	1,701.51240	1.70151	1,791.148	16.83	0.87	0.00	0	1,000.00
\$ / R	16.05	Call	On 31/08/2018	Any day expiry	5.25170	0.00525	11.53790	0.01154	5.252	18.06	0.01	0.00	0	500.00
\$ / R	16.57	Call	On 31/08/2018	Any day expiry	2.35500	0.00236	5.80310	0.00580	2.355	18.06	0.01	0.00	0	500.00
\$ / R			On 17/09/2018	Foreign Exchange Future	12.11950	12.11950	12.22700	12.22700		13.73	0.00	763,528.50	63	50,427.00
\$ / R	11.50	Put	On 17/09/2018	Foreign Exchange Future	185.42460	0.18542	162.59840	0.16260	185.425	12.90	0.27	0.00	0	45,000.00
\$ / R	11.60	Put	On 17/09/2018	Foreign Exchange Future	220.78670	0.22079	193.04650	0.19305	220.787	13.04	0.30	0.00	0	2,000.00
\$ / R	11.75	Put	On 17/09/2018	Foreign Exchange Future	281.02870	0.28103	247.37690	0.24738	281.029	13.24	0.35	0.00	0	73,314.00
\$ / R	11.85	Put	On 17/09/2018	Foreign Exchange Future	325.96730	0.32597	288.94490	0.28894	325.967	13.38	0.39	0.00	0	48,200.00
\$ / R	12.00	Put	On 17/09/2018	Foreign Exchange Future	400.39270	0.40039	358.30030	0.35830	400.393	13.59	0.44	0.00	0	13,250.00
\$ / R	12.30	Put	On 17/09/2018	Foreign Exchange Future	576.33150	0.57633	521.87390	0.52187	576.332	14.10	0.54	0.00	0	100.00
\$ / R	12.50	Call	On 17/09/2018	Foreign Exchange Future	330.09190	0.33009	376.71600	0.37672	330.092	14.47	0.40	0.00	0	100.00
\$ / R	12.61	Put	On 17/09/2018	Foreign Exchange Future	789.17220	0.78917	725.00940	0.72501	789.172	14.67	0.63	0.00	0	5,300.00
\$ / R	12.65	Put	On 17/09/2018	Foreign Exchange Future	818.51060	0.81851	753.20010	0.75320	818.511	14.75	0.64	0.00	0	1,550.00
\$ / R	12.85	Put	On 17/09/2018	Foreign Exchange Future	971.00000	0.97100	900.09130	0.90009	971.000	15.13	0.69	0.00	0	750.00
\$ / R	13.25	Put	On 17/09/2018	Foreign Exchange Future	1,299.36180	1.29936	1,218.93080	1.21893	1,299.362	15.89	0.77	0.00	0	73,314.00
\$ / R	13.30	Call	On 17/09/2018	Foreign Exchange Future	161.69320	0.16169	187.74860	0.18775	161.693	15.98	0.22	0.00	0	1,500.00
\$ / R	13.65	Call	On 17/09/2018	Foreign Exchange Future	116.53410	0.11653	138.39750	0.13840	116.534	16.48	0.17	0.00	0	1,464.00
\$ / R	15.97	Call	On 17/09/2018	Foreign Exchange Future	12.64690	0.01265	18.82400	0.01882	12.647	18.95	0.02	0.00	0	5,300.00
\$ / R	16.04	Call	On 17/09/2018	Foreign Exchange Future	11.57350	0.01157	17.33950	0.01734	11.573	18.95	0.02	0.00	0	1,550.00
\$ / R	16.14	Call	On 17/09/2018	Foreign Exchange Future	10.18720	0.01019	15.40700	0.01541	10.187	18.95	0.02	0.00	0	750.00
\$ / R	16.29	Call	On 17/09/2018	Foreign Exchange Future	8.39670	0.00840	12.88190	0.01288	8.397	18.95	0.02	0.00	0	73,314.00
\$ / R			On 28/09/2018	Any day expiry	12.13600	12.13600	12.24390	12.24390		13.85	0.00	0.00	0	1,295.00
\$ / R	13.80	Put	On 28/09/2018	Any day expiry	1,777.62400	1.77762	1,690.79670	1.69080	1,777.624	16.67	0.84	0.00	0	1,000.00
\$ / R	16.25	Call	On 28/09/2018	Any day expiry	12.20140	0.01220	18.42410	0.01842	12.201	19.18	0.02	0.00	0	500.00
\$ / R	16.80	Call	On 28/09/2018	Any day expiry	6.21820	0.00622	9.88940	0.00989	6.218	19.18	0.01	0.00	0	500.00
\$ / R			On 25/10/2018	Any day expiry	12.17650	12.17650	12.28490	12.28490		14.04	0.00	0.00	0	70.00
\$ / R			On 29/10/2018	Any day expiry	12.18250	12.18250	12.29100	12.29100		14.04	0.00	0.00	0	225.00
\$ / R			On 31/10/2018	Any day expiry	12.18540	12.18540	12.29400	12.29400		14.06	0.00	0.00	0	430.00
\$ / R	13.80	Put	On 31/10/2018	Any day expiry	1,767.41680	1.76742	1,682.93160	1.68293	1,767.417	16.66	0.81	0.00	0	1,000.00
\$ / R	16.47	Call	On 31/10/2018	Any day expiry	20.30160	0.02030	27.14810	0.02715	20.302	19.63	0.03	0.00	0	500.00
\$ / R	17.02	Call	On 31/10/2018	Any day expiry	11.48500	0.01149	15.84260	0.01584	11.485	19.63	0.02	0.00	0	500.00
\$ / R			On 05/11/2018	Any day expiry	12.19290	12.19290	12.30160	12.30160		14.06	0.00	0.00	0	0.00
\$ / R	11.90	Put	On 05/11/2018	Any day expiry	384.37240	0.38437	345.12430	0.34512	384.372	13.64	0.39	0.00	0	1,880.00
\$ / R	13.86	Put	On 05/11/2018	Any day expiry	1,818.51020	1.81851	1,733.41440	1.73341	1,818.510	16.72	0.82	0.00	0	1,880.00
\$ / R	16.81	Call	On 05/11/2018	Any day expiry	15.63670	0.01564	21.05510	0.02106	15.637	19.64	0.02	0.00	0	1,880.00
\$ / R			On 13/11/2018	Any day expiry	12.20490	12.20490	12.31380	12.31380		14.09	0.00	0.00	0	70.00
\$ / R			On 16/11/2018	Any day expiry	12.20940	12.20940	12.31830	12.31830		14.11	0.00	0.00	0	0.00
\$ / R	10.83	Put	On 16/11/2018	Any day expiry	74.64510	0.07465	65.01570	0.06502	74.645	12.90	0.11	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	289.48260	0.28948	257.79010	0.25779	289.483	13.37	0.32	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	264.93560	0.26494	298.08450	0.29808	264.936	15.83	0.29	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			12.23040	12.23040	12.33960	12.33960		14.21	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,759.77830	1.75978	1,676.82990	1.67683	1,759.778	16.64	0.79	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	26.17550	0.02618	33.05520	0.03306	26.176	19.73	0.03	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	14.83070	0.01483	19.18700	0.01919	14.831	19.73	0.02	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			12.24680	12.24680	12.35630	12.35630		14.23	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,629.56690	1.62957	1,549.43490	1.54943	1,629.567	16.44	0.76	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	64.91330	0.06491	75.44670	0.07545	64.913	19.29	0.08	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			12.25130	12.25130	12.36080	12.36080		14.24	0.00	392,041.60	32	19,202.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	293.56910	0.29357	263.35340	0.26335	293.569	13.40	0.31	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	500.86200	0.50086	552.78820	0.55279	500.862	14.63	0.46	0.00	0	150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.96	Put	1,073.81470	1.07381	1,004.63320	1.00463	1,073.815	15.36	0.64	0.00	0	23,443.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	355.46830	0.35547	394.93890	0.39494	355.468	15.42	0.35	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	311.31200	0.31131	346.78590	0.34679	311.312	15.76	0.31	0.00	0	7,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	207.70290	0.20770	234.91350	0.23491	207.703	16.62	0.22	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.89	Call	101.42030	0.10142	115.89410	0.11589	101.420	18.01	0.12	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	59.36280	0.05936	69.19940	0.06920	59.363	19.71	0.07	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.24	Call	19.35330	0.01935	24.49480	0.02449	19.353	19.71	0.03	0.00	0	23,443.00
\$ / R	On 31/12/2018	Any day expiry			12.27670	12.27670	12.38620	12.38620		14.33	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,752.25440	1.75225	1,670.90140	1.67090	1,752.254	16.59	0.77	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	31.06030	0.03106	37.71020	0.03771	31.060	19.66	0.04	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	17.79940	0.01780	22.01960	0.02202	17.799	19.66	0.02	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			12.34160	12.34160	12.45060	12.45060		14.46	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			12.39040	12.39040	12.49880	12.49880		14.54	0.00	0.00	0	2,400.00
\$ / R	On 14/06/2019	Foreign Exchange Future			12.52850	12.52850	12.63560	12.63560		14.89	0.00	0.00	0	869.00
\$ / R	On 13/12/2019	Foreign Exchange Future			12.81580	12.81580	12.91980	12.91980		15.26	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	71.75270	0.07175	81.86240	0.08186	71.753	19.68	0.06	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			13.11570	13.11570	13.22080	13.22080		15.69	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			13.19570	13.19570	13.30210	13.30210		15.85	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			13.27920	13.27920	13.38700	13.38700		15.99	0.00	0.00	0	0.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			11.98260	11.98260	12.08730	12.08730		13.28	0.00	263,617.20	22	417.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			12.11950	12.11950	12.22700	12.22700		13.73	0.00	0.00	0	50.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			12.25130	12.25130	12.36080	12.36080		14.24	0.00	0.00	0	34.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			12.52850	12.52850	12.63560	12.63560		14.89	0.00	0.00	0	0.00
£ / R	On 30/04/2018	Any day expiry			16.81540	16.81540	16.85640	16.85640		13.50	0.00	0.00	0	9.00
£ / R	On 18/06/2018	Foreign Exchange Future			16.95330	16.95330	16.99540	16.99540		14.12	0.00	25,955,502.30	1,531	183,284.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	821.77530	0.82178	810.96560	0.81097	821.775	14.87	0.65	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	11.02820	0.01103	13.62550	0.01363	11.028	18.06	0.02	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future			17.21100	17.21100	17.26010	17.26010		14.63	0.00	0.00	0	13,662.00
£ / R	On 14/12/2018	Foreign Exchange Future			17.46300	17.46300	17.51710	17.51710		15.20	0.00	0.00	0	923.00
£ / R	On 18/03/2019	Foreign Exchange Future			17.73710	17.73710	17.79390	17.79390		15.54	0.00	0.00	0	951.00

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 14/06/2019	Foreign Exchange Future		18.00150	18.00150		18.06030	18.06030		15.37	0.00	0.00	0	3,115.00
¥ / R	On 18/06/2018	Foreign Exchange Future		0.11430	0.11430		0.11423	0.11423		15.63	0.00	0.00	0	8,286.00
¥ / R	On 17/09/2018	Foreign Exchange Future		0.11637	0.11637		0.11633	0.11633		13.50	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future		0.11842	0.11842		0.11842	0.11842		12.72	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.12296	0.12296		0.12293	0.12293		12.34	0.00	0.00	0	0.00
€ / R	On 29/03/2018	Any day expiry		14.59260	14.59260		14.69040	14.69040		12.77	0.00	0.00	0	3.00
€ / R	On 11/04/2018	Any day expiry		14.63240	14.63240		14.72630	14.72630		11.67	0.00	0.00	0	107.00
€ / R	On 30/04/2018	Any day expiry		14.69310	14.69310		14.78310	14.78310		11.74	0.00	0.00	0	16.00
€ / R	On 23/05/2018	Any day expiry		14.76190	14.76190		14.85380	14.85380		12.08	0.00	0.00	0	41.00
€ / R	On 18/06/2018	Foreign Exchange Future		14.83880	14.83880		14.92950	14.92950		12.36	0.00	94,018,636.80	6,336	122,950.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	19.98770	0.01999	17.81410	0.01781	19.988	12.11	0.05	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	37.55740	0.03756	32.52610	0.03253	37.557	11.89	0.09	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	62.61410	0.06261	53.39790	0.05340	62.614	11.70	0.14	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	119.39020	0.11939	98.03890	0.09804	119.390	11.75	0.23	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.30	Call	672.39310	0.67239	739.98860	0.73999	672.393	11.80	0.75	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.40	Call	604.11730	0.60412	668.06840	0.66807	604.117	11.90	0.71	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	294.74950	0.29475	333.04210	0.33304	294.750	12.65	0.44	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	627.06210	0.62706	566.41810	0.56642	627.062	13.14	0.65	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.63	Call	133.14880	0.13315	153.69790	0.15370	133.149	13.88	0.23	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.00	Call	81.51530	0.08152	95.30870	0.09531	81.515	14.49	0.15	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,646.39260	1.64639	1,564.23910	1.56424	1,646.393	15.19	0.91	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	5.23020	0.00523	6.43290	0.00643	5.230	19.71	0.01	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	0.71210	0.00071	1.14600	0.00115	0.712	22.08	0.00	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future		15.11600	15.11600		15.21240	15.21240		12.89	0.00	3,779,000.00	250	50,892.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	47.38110	0.04738	45.15890	0.04516	47.381	11.86	0.08	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	178.20040	0.17820	157.53340	0.15753	178.200	12.08	0.23	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	1,038.70820	1.03871	973.51140	0.97351	1,038.708	13.92	0.67	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	147.61450	0.14761	164.95520	0.16496	147.615	15.14	0.18	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	18.37160	0.01837	25.51610	0.02552	18.372	18.34	0.03	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future		15.39300	15.39300		15.49270	15.49270		13.33	0.00	0.00	0	2,971.00
€ / R	On 18/03/2019	Foreign Exchange Future		15.70070	15.70070		15.80040	15.80040		13.57	0.00	0.00	0	1,091.00
€ / R	On 14/06/2019	Foreign Exchange Future		15.94240	15.94240		16.03880	16.03880		13.93	0.00	0.00	0	3,542.00
10Y STND	On 17/12/2025	Interest Rate Swap		92.73000	92.73000		93.18000	93.18000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		89.64000	89.64000		90.10000	90.10000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		88.30000	88.30000		88.78000	88.78000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		90.43000	90.43000		90.91000	90.91000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		94.20000	94.20000		94.67000	94.67000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap		92.69000	92.69000		93.17000	93.17000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap		94.72000	94.72000		95.20000	95.20000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap		98.41000	98.41000		98.89000	98.89000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap		98.69000	98.69000		99.18000	99.18000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
10Y STND	On 22/03/2028	Interest Rate Swap	93.80000	93.80000	93.80000	94.32000	94.32000				0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap	99.28000	99.28000	99.28000	99.79000	99.79000				0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	99.91000	99.91000	99.91000	99.91000	99.91000				0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap	100.03000	100.03000	100.03000	100.03000	100.03000				0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap	100.43000	100.43000	100.43000	100.45000	100.45000				0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap	99.38000	99.38000	99.38000	99.40000	99.40000				0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap	99.98000	99.98000	99.98000	100.01000	100.01000				0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.59000	98.59000	98.59000	98.59000	98.59000				0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.50000	98.50000	98.50000	98.50000	98.50000				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.81000	98.81000	98.81000	98.83000	98.83000				0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.13000	99.13000	99.13000	99.15000	99.15000				0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.43000	99.43000	99.43000	99.46000	99.46000				0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.74000	99.74000	99.74000	99.78000	99.78000				0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap	100.60000	100.60000	100.60000	100.65000	100.65000				0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap	98.26000	98.26000	98.26000	98.31000	98.31000				0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap	100.04000	100.04000	100.04000	100.11000	100.11000				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	95.44000	95.44000	95.44000	95.56000	95.56000				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	94.56000	94.56000	94.56000	94.70000	94.70000				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	93.65000	93.65000	93.65000	93.81000	93.81000				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	93.73000	93.73000	93.73000	93.91000	93.91000				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	95.83000	95.83000	95.83000	96.03000	96.03000				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	95.88000	95.88000	95.88000	96.09000	96.09000				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	96.99000	96.99000	96.99000	97.21000	97.21000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	99.11000	99.11000	99.11000	99.34000	99.34000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	100.28000	100.28000	100.28000	100.53000	100.53000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	95.28000	95.28000	95.28000	95.54000	95.54000				0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap	99.56000	99.56000	99.56000	99.83000	99.83000				0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	591.40300	591.40300	591.40300	590.57600	590.57600				0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	696.39500	696.39500	696.39500	692.69100	692.69100				0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	638.25900	638.25900	638.25900	633.11900	633.11900				0.00	0.00	0	814.00
AU\$ / R	On 29/03/2018	Any day expiry	9.14050	9.14050	9.14050	9.20400	9.20400			11.39	0.00	0.00	0	46.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.24210	9.24210	9.24210	9.29850	9.29850			11.24	0.00	5,942,670.30	643	9,675.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.35380	9.35380	9.35380	9.41340	9.41340			11.66	0.00	0.00	0	650.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.46270	9.46270	9.46270	9.52590	9.52590			12.75	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	9.69550	9.69550	9.69550	9.76010	9.76010			13.07	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.29310	9.29310	9.29310	9.25070	9.25070			12.35	0.00	929,310.00	100	1,040.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CAD / R	On 14/12/2018	Foreign Exchange Future	9.52960	9.52960	9.49170	9.49170				13.18	0.00	0.00	0	0.00
CF CANDO CAHB	On 28/03/2018	Can-Do Future	0.14400	0.14400	1.24490	1.24490					0.00	0.00	0	5,000.00
CF CANDO CAHC	On 28/03/2018	Can-Do Future	0.02750	0.02750	0.29310	0.29310					0.00	0.00	0	5,000.00
CF CANDO CAHE	On 28/03/2018	Can-Do Future	8.13450	8.13450	50.89740	50.89740					0.00	0.00	0	5,000.00
CHF / R	On 18/06/2018	Foreign Exchange Future	12.72160	12.72160	12.75500	12.75500				11.69	0.00	0.00	0	1,215.00
CHF / R	On 17/09/2018	Foreign Exchange Future	12.97250	12.97250	13.01000	13.01000				12.34	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future	13.22120	13.22120	13.26050	13.26050				12.98	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	13.71080	13.71080	13.75000	13.75000				13.55	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.88410	1.88410	1.89960	1.89960				12.43	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.89830	1.89830	1.91270	1.91270				12.72	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	1.91220	1.91220	1.92570	1.92570				13.43	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	1.93970	1.93970	1.95210	1.95210				14.12	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.01600	2.01600	2.02820	2.02820				13.17	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.05640	2.05640	2.06880	2.06880				13.76	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.09110	2.09110	2.10450	2.10450				14.45	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.25780	2.25780	2.27070	2.27070				15.18	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	10.12536	80.84361	10.24797	80.04720					0.00	0.00	0	9,466.00
ES33	On 02/08/2018	Bond Future	10.20310	82.33876	10.32976	81.52783					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	10.29598	84.42444	10.43387	83.38001					0.00	0.00	0	7,957.00

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
ES42	On 02/08/2018	Bond Future		10.37133	85.98575		10.51360	84.92223			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		634.77600	634.77600		630.10700	630.10700			0.00	0.00	0	472.00
HK\$/R	On 18/06/2018	Foreign Exchange Future		1.53090	1.53090		1.54570	1.54570		13.52	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.55090	1.55090		1.56610	1.56610		13.70	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.56930	1.56930		1.58510	1.58510		13.96	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.66270	1.66270		1.67790	1.67790		15.06	0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future		134.59876	134.59876		133.91622	133.91622			0.00	0.00	0	1,033.00
I2025	On 02/08/2018	Bond Future		135.71487	135.71487		135.01959	135.01959			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future		103.17782	103.17782		101.76399	101.76399			0.00	0.00	0	1,370.00
I2029	On 02/08/2018	Bond Future		105.09151	105.09151		103.65135	103.65135			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		107.04338	107.04338		105.67943	105.67943			0.00	0.00	0	6,055.00
I2033	On 02/08/2018	Bond Future		109.02881	109.02881		107.63942	107.63942			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		130.87196	130.87196		129.02759	129.02759			0.00	0.00	0	8,991.00
I2038	On 02/08/2018	Bond Future		131.74649	131.74649		129.86773	129.86773			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		123.04688	123.04688		119.44515	119.44515			0.00	0.00	0	10,874.00
I2046	On 02/08/2018	Bond Future		125.32909	125.32909		121.66037	121.66037			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 03/05/2018	Bond Future		130.70476	130.70476		126.50452	126.50452			0.00	0.00	0	9,788.00
I2050	On 02/08/2018	Bond Future		131.39621	131.39621		127.11807	127.11807			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future		258.53000	258.53000		255.31700	255.31700			0.00	59,461,900.00	23	1,137.00
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		0.11690	0.11690		0.11780	0.11780			0.00	0.00	0	1,145.00

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 17/09/2018	Foreign Exchange Future			0.11650		0.11650		0.11750	0.11750			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future			0.11580		0.11580		0.11730	0.11730			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.11200		0.11200		0.11500	0.11500			0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.55860		1.55860		1.57670	1.57670		13.10	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.58200		1.58200		1.60090	1.60090		13.82	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future			1.60330		1.60330		1.62260	1.62260		13.86	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.65350		1.65350		1.67270	1.67270		13.77	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			8.65380		8.65380		8.69050	8.69050		12.28	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			8.75230		8.75230		8.79160	8.79160		12.78	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			8.84960		8.84960		8.89060	8.89060		13.70	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.36940		9.36940		9.40600	9.40600		14.20	0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.24760		1.24760		1.25070	1.25070			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.25440		1.25440		1.25850	1.25850			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.26200		1.26200		1.26600	1.26600			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.33580		1.33580		1.33840	1.33840			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.41480		1.41480		1.40610	1.40610			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.42010		1.42010		1.41160	1.41160			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.23840		1.23840		1.23510	1.23510			0.00	0.00	0	190.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.24730		1.24730		1.24420	1.24420			0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.74900		8.74900	0.11240	8.75420	8.75420		14.71	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	3,277.07010		0.32771	0.11240	3,342.87250	0.33429	3,277.070	14.53	0.57	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.59340		8.59340	0.11240	8.59640	8.59640		15.65	0.00	0.00	0	283.00
R186	On 03/05/2018	Bond Future			8.01203		119.23917		8.09386	118.68920		6.37	0.00	270,553,676.73	2,269	195,938.00
R186	On 03/05/2018	Bond Future	7.85	Call	536.37000		0.53637		393.59000	0.39359	536.370	6.11	0.33	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.35	Put	299.39000		0.29939		444.83000	0.44483	299.390	6.68	0.20	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.40	Put	244.45000		0.24445		370.36000	0.37036	244.450	6.74	0.17	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.50	Put	160.47000		0.16047		253.00000	0.25300	160.470	6.87	0.12	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.85	Put	32.37000		0.03237		58.15000	0.05815	32.370	7.31	0.03	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	9.30	Call	8,272.85000		8.27285		7,725.80000	7.72580	8,272.850	7.62	1.00	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.72	Put	0.09000		0.00009		0.25000	0.00025	0.090	7.62	0.00	0.00	0	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	0.07000		0.00007		0.19000	0.00019	0.070	7.62	0.00	0.00	0	3,200.00
R186	On 02/08/2018	Bond Future			8.03480		116.14418		8.12016	115.58437		6.84	0.00	0.00	0	191.00
R186	On 02/08/2018	Bond Future	7.50	Call	541.04000		0.54104		438.00000	0.43800	541.040	6.31	0.22	0.00	0	1,470.00
R186	On 02/08/2018	Bond Future	8.25	Call	2,727.18000		2.72718		2,405.92000	2.40592	2,727.180	7.00	0.62	0.00	0	1,470.00
R186	On 01/11/2018	Bond Future			8.05400		118.31815		8.14306	117.74849		6.77	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	2,181.19000		2.18119		1,936.01000	1.93601	2,181.190	6.67	0.47	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	4,075.11000		4.07511		3,718.47000	3.71847	4,075.110	7.09	0.66	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 01/11/2018	Bond Future	9.14	Put	603.92000	0.60392		707.80000	0.70780	603.920	7.65	0.16	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			308.41213	308.41213		307.04759	307.04759				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			243.77015	243.77015		241.40111	241.40111		4.01		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			7.35689	103.00603		7.39785	102.84103			4.01	0.00	403,165,601.42	3,914	72,975.00
R2023	On 03/05/2018	Bond Future	9.19	Put	0.00000	0.00000		0.00000	0.00000	0.000	4.71	0.00	0.00	0.00	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			8.43138	98.94842		8.52824	98.25402			8.60	0.00	271,217,619.22	2,741	96,089.00
R2030	On 02/08/2018	Bond Future			8.46553	96.77269		8.56576	96.06572			9.28	0.00	0.00	0	127.00
R2030	On 02/08/2018	Bond Future	8.51	Call	2,294.71000	2.29471		1,951.36000	1.95136	2,294.710	9.17	0.53	0.00	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	4,099.81000	4.09981		3,621.53000	3.62153	4,099.810	9.71	0.72	0.00	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	350.84000	0.35084		449.66000	0.44966	350.840	10.55	0.11	0.00	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			8.61617	97.90854		8.72305	97.07474			9.73	0.00	0.00	0	61,647.00
R2032	On 02/08/2018	Bond Future			8.65025	99.71925		8.76051	98.87030			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			8.76640	102.58783		8.87826	101.61332			13.54	0.00	0.00	0	66,923.00
R2035	On 03/05/2018	Bond Future	8.75	Call	1,843.09000	1.84309		1,441.53000	1.44153	1,843.090	13.78	0.50	0.00	0.00	0	1,000.00
R2035	On 03/05/2018	Bond Future	9.25	Put	482.01000	0.48201		722.56000	0.72256	482.010	13.66	0.18	0.00	0.00	0	1,000.00
R2035	On 02/08/2018	Bond Future			8.80119	104.48509		8.91639	103.49289			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			8.83837	99.18392		8.96040	98.11104			11.23	0.00	0.00	0	48,150.00
R2037	On 02/08/2018	Bond Future			8.87725	96.76220		9.00288	95.66971			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			6.31832	104.02990		6.31937	104.02927			11.82	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

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			8.90849		103.25988		9.04062	102.00331		11.85	0.00	33,352,941.24	323	41,923.00
R2040	On 03/05/2018	Bond Future	8.50	Call	289.61000		0.28961		158.00000	0.15800	289.610	10.77	0.15	0.00	0	1,011.00
R2040	On 03/05/2018	Bond Future	9.00	Call	2,097.41000		2.09741		1,467.07000	1.46707	2,097.410	11.67	0.59	0.00	0	1,239.00
R2040	On 03/05/2018	Bond Future	10.00	Call	9,707.45000		9.70745		8,489.93000	8.48993	9,707.450	13.92	0.98	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			8.94768		100.66315		9.08361	99.38365		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			8.94799		100.34075		9.07499	99.10422		12.55	0.00	33,513,810.50	334	26,382.00
R2044	On 02/08/2018	Bond Future			8.98611		97.81522		9.11663	96.55615		13.61	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 03/05/2018	Bond Future			8.91529		99.90196		9.04214	98.61849		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			6.64206		103.20498		6.66209	103.17325		1.05	0.00	2,064,099.60	20	23,523.00
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			6.95039		100.17376		6.99152	100.06787		2.20	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			8.76534		78.12270		8.87705	77.29765		11.69	0.00	164,213,915.40	2,102	79,606.00
R209	On 03/05/2018	Bond Future	8.95	Call	2,032.24000		2.03224		1,526.95000	1.52695	2,032.240	11.81	0.68	0.00	0	1,321.00
R209	On 03/05/2018	Bond Future	9.19	Call	3,359.81000		3.35981		2,706.80000	2.70680	3,359.810	12.36	0.84	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.30	Call	4,026.74000		4.02674		3,326.59000	3.32659	4,026.740	12.61	0.88	0.00	0	1,321.00
R209	On 03/05/2018	Bond Future	9.47	Put	98.05000		0.09805		171.10000	0.17110	98.050	13.00	0.06	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.75	Call	6,880.44000		6.88044		6,082.85000	6.08285	6,880.440	13.65	0.98	0.00	0	435.00
R209	On 03/05/2018	Bond Future	9.77	Put	28.32000		0.02832		53.84000	0.05384	28.320	13.70	0.02	0.00	0	250.00
R209	On 03/05/2018	Bond Future	10.00	Put	9.27000		0.00927		21.44000	0.02144	9.270	14.00	0.01	0.00	0	11,067.00
R209	On 03/05/2018	Bond Future	10.22	Put	2.43000		0.00243		6.43000	0.00643	2.430	14.00	0.00	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	0.07000		0.00007		0.24000	0.00024	0.070	14.00	0.00	0.00	0	435.00
R209	On 02/08/2018	Bond Future			8.79770		79.56755		8.91243	78.72745		12.15	0.00	1,591,351.00	20	816.00
R209	On 02/08/2018	Bond Future	8.46	Call	1,181.88000		1.18188		920.37000	0.92037	1,181.880	11.45	0.34	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.96	Call	2,971.11000		2.97111		2,489.18000	2.48918	2,971.110	12.26	0.59	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.43	Put	831.77000		0.83177		1,030.30000	1.03030	831.770	13.13	0.22	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	6,565.22000		6.56522		5,868.91000	5.86891	6,565.220	13.56	0.84	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	184.66000		0.18466		254.72000	0.25472	184.660	14.00	0.06	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	35.72000		0.03572		54.03000	0.05403	35.720	14.00	0.01	0.00	0	435.00
R209	On 01/11/2018	Bond Future			8.82940		77.90812		8.94723	77.05278		12.69	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 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	190.80141		190.80141		188.63142	188.63142			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	155.95864		155.95864		155.67525	155.67525			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	8.50414		89.69298		8.60587	88.97476		9.42	0.00	0.00	0	44,803.00
R213	On 02/08/2018	Bond Future	8.53370		91.35184		8.63865	90.62051		9.78	0.00	0.00	0	1.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 03/05/2018	Bond Future	8.88008		78.09267		9.00690	77.09906		12.63	0.00	390,463.35	5	46,749.00
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	9.11960		9.11960		9.18690	9.18690		11.55	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	9.24290		9.24290		9.31290	9.31290		12.07	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	9.36250		9.36250		9.43360	9.43360		12.66	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	9.94630		9.94630		10.01140	10.01140		13.45	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	2.97010		2.97010		2.99770	2.99770		11.29	0.00	1,692,957.00	570	6,950.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.92320		2.92320		2.95220	2.95220		11.89	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.87720		2.87720		2.90640	2.90640		12.63	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.87920		2.87920		2.90290	2.90290		13.48	0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.22500		1.22500		1.23910	1.23910			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.20710		1.20710		1.22100	1.22100			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.18620		1.18620		1.19990	1.19990			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.15450		1.15450		1.16760	1.16760			0.00	0.00	0	0.00
Total for Derivatives :												4,551,450,905.68	290,792	6 016 064.00

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
Grand Total:											4,551,450,905.68	290,792	6 016 064.00