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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 23/03/2018

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 26/03/2018	Any day expiry	11.78180	11.78180		11.85530	11.85530		11.55	0.00	0.00	0	51,000.00
\$ / R	On 26/03/2018	Any day expiry	12.08	Call	2.31240	0.00231	12.28490	0.01228	2.312	15.26	0.04	0	50,000.00
\$ / R	On 27/03/2018	Any day expiry	11.78180	11.78180		11.85180	11.85180		12.88	0.00	0.00	0	0.00
\$ / R	On 27/03/2018	Any day expiry	12.50	Call	0.57670	0.00058	1.01310	0.00101	0.577	22.62	0.01	0	20,000.00
\$ / R	On 28/03/2018	Any day expiry	11.78170	11.78170		11.85340	11.85340		13.56	0.00	0.00	0	50,000.00
\$ / R	On 28/03/2018	Any day expiry	11.66	Call	155.38620	0.15539	216.87100	0.21687	155.386	14.67	0.73	0	50,000.00
\$ / R	On 28/03/2018	Any day expiry	11.85	Call	48.63010	0.04863	81.86940	0.08187	48.630	14.15	0.37	0	50,000.00
\$ / R	On 28/03/2018	Any day expiry	12.00	Call	18.97090	0.01897	33.92910	0.03393	18.971	15.92	0.16	0	5,000.00
\$ / R	On 29/03/2018	Any day expiry	11.78310	11.78310		11.85490	11.85490		14.02	0.00	0.00	0	11,709.00
\$ / R	On 29/03/2018	Any day expiry	11.73	Put	63.50060	0.06350	44.20150	0.04420	63.501	14.55	0.40	0	252.00
\$ / R	On 29/03/2018	Any day expiry	11.76	Put	75.18620	0.07519	52.46490	0.05246	75.186	14.32	0.45	0	546.00
\$ / R	On 29/03/2018	Any day expiry	11.83	Call	64.96490	0.06496	101.84860	0.10185	64.965	14.31	0.42	0	252.00
\$ / R	On 29/03/2018	Any day expiry	11.87	Call	52.07290	0.05207	81.52560	0.08153	52.073	14.69	0.35	0	546.00
\$ / R	On 29/03/2018	Any day expiry	11.96	Call	31.14890	0.03115	50.12110	0.05012	31.149	15.54	0.23	0	60,000.00
\$ / R	On 29/03/2018	Any day expiry	13.00	Call	0.04820	0.00005	0.15000	0.00015	0.048	23.28	0.00	0	4,000.00
\$ / R	On 06/04/2018	Any day expiry	11.79430	11.79430		11.86770	11.86770		13.40	0.00	0.00	0	20,000.00

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	11.61	Call	238.05670	0.23806	295.22210	0.29522	238.057	13.66	0.73	0.00	0	120,000.00
\$ / R	On 06/04/2018	Any day expiry	12.00	Call	52.73080	0.05273	70.10940	0.07011	52.731	14.05	0.27	0.00	0	100,000.00
\$ / R	On 06/04/2018	Any day expiry	12.05	Call	42.02220	0.04202	56.30070	0.05630	42.022	14.22	0.22	0.00	0	20,000.00
\$ / R	On 16/04/2018	Any day expiry			11.81150	11.81150	11.88440	11.88440		13.05	0.00	0.00	0	54.00
\$ / R	On 17/04/2018	Any day expiry			11.81320	11.81320	11.88610	11.88610		13.10	0.00	8,820,896.00	743	1,551.00
\$ / R	On 24/04/2018	Any day expiry			11.82530	11.82530	11.89780	11.89780		13.21	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			11.82700	11.82700	11.89950	11.89950		13.22	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	3,173.39260	3.17339	3,100.87930	3.10088	3,173.393	26.29	1.00	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	0.13600	0.00014	0.16240	0.00016	0.136	29.00	0.00	0.00	0	2,000.00
\$ / R	On 26/04/2018	Any day expiry			11.82870	11.82870	11.90110	11.90110		13.27	0.00	0.00	0	1,846.00
\$ / R	On 30/04/2018	Any day expiry			11.83560	11.83560	11.90740	11.90740		13.18	0.00	0.00	0	506.00
\$ / R	On 30/04/2018	Any day expiry	11.70	Put	135.76810	0.13577	104.20620	0.10421	135.768	12.95	0.38	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	11.76	Put	162.54860	0.16255	0.00000	0.00000	162.549	13.04	0.43	0.00	0	202.00
\$ / R	On 30/04/2018	Any day expiry	11.78	Put	172.12830	0.17213	135.53350	0.13553	172.128	13.07	0.45	0.00	0	100.00
\$ / R	On 30/04/2018	Any day expiry	11.87	Call	185.31590	0.18532	0.00000	0.00000	185.316	13.24	0.48	1,149,516.86	202	202.00
\$ / R	On 30/04/2018	Any day expiry	11.91	Call	169.26430	0.16926	195.42800	0.19543	169.264	13.37	0.45	0.00	0	100.00
\$ / R	On 30/04/2018	Any day expiry	12.10	Call	108.29520	0.10830	125.42870	0.12543	108.295	13.97	0.32	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	1,965.76560	1.96577	1,894.09900	1.89410	1,965.766	18.74	0.99	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	0.79940	0.00080	0.74980	0.00075	0.799	27.54	0.00	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	0.45740	0.00046	0.50100	0.00050	0.457	28.78	0.00	0.00	0	500.00
\$ / R	On 02/05/2018	Any day expiry			11.83870	11.83870	11.91050	11.91050		13.23	0.00	0.00	0	0.00
\$ / R	On 02/05/2018	Any day expiry	11.50	Put	71.12400	0.07112	51.25260	0.05125	71.124	12.69	0.24	0.00	0	2,000.00
\$ / R	On 02/05/2018	Any day expiry	11.80	Call	225.22000	0.22522	259.07620	0.25908	225.220	13.15	0.54	0.00	0	2,000.00
\$ / R	On 02/05/2018	Any day expiry	12.50	Call	43.75360	0.04375	50.61670	0.05062	43.754	15.21	0.15	0.00	0	2,000.00
\$ / R	On 07/05/2018	Any day expiry			11.84640	11.84640	11.91840	11.91840		13.17	0.00	0.00	0	0.00
\$ / R	On 07/05/2018	Any day expiry	12.00	Call	159.04150	0.15904	181.04810	0.18105	159.041	13.63	0.40	0.00	0	100,000.00
\$ / R	On 09/05/2018	Any day expiry			11.84950	11.84950	11.92150	11.92150		13.25	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	923.37740	0.92338	855.79380	0.85579	923.377	15.76	0.90	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	2,012.87960	2.01288	1,941.09060	1.94109	2,012.880	18.30	0.99	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	0.81540	0.00082	0.78320	0.00078	0.815	26.98	0.00	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			11.85260	11.85260	11.92460	11.92460		13.30	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			11.85720	11.85720	11.92930	11.92930		13.23	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	931.91570	0.93192	864.50140	0.86450	931.916	15.74	0.88	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	2,644.24770	2.64425	2,571.86050	2.57186	2,644.248	20.45	0.99	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	0.71140	0.00071	0.82960	0.00083	0.711	25.95	0.00	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			11.85870	11.85870	11.93090	11.93090		13.26	0.00	0.00	0	0.00
\$ / R	On 15/05/2018	Any day expiry	10.90	Put	11.04420	0.01104	8.99780	0.00900	11.044	13.19	0.04	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	11.70	Put	162.79950	0.16280	130.45190	0.13045	162.800	13.05	0.38	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	12.20	Call	125.25750	0.12526	140.14160	0.14014	125.258	14.29	0.31	0.00	0	1,000.00
\$ / R	On 18/05/2018	Any day expiry			11.86340	11.86340	11.93560	11.93560		13.34	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry	12.00	Put	330.76680	0.33077	280.86750	0.28087	330.767	13.77	0.57	0.00	0	51,000.00
\$ / R	On 31/05/2018	Any day expiry			11.88330	11.88330	11.95580	11.95580		13.46	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,925.35870	1.92536	1,853.58350	1.85358	1,925.359	17.37	0.97	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	2.27890	0.00228	2.15300	0.00215	2.279	23.45	0.01	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	0.93980	0.00094	1.07650	0.00108	0.940	23.55	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			11.90990	11.90990	11.98260	11.98260		13.47	0.00	599,413,357.10	50,329	879,749.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	28.69990	0.02870	21.67140	0.02167	28.700	12.19	0.09	0.00	0	60,750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	57.53730	0.05754	45.18030	0.04518	57.537	12.47	0.15	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.35	Call	649.92710	0.64993	705.18390	0.70518	649.927	12.69	0.79	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.45	Call	577.57470	0.57757	629.05860	0.62906	577.575	12.83	0.75	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	133.41560	0.13342	110.24070	0.11024	133.416	12.90	0.28	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.60	Put	168.86190	0.16886	141.64540	0.14165	168.862	13.04	0.33	0.00	0	4,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.70	Call	419.58720	0.41959	460.94270	0.46094	419.587	13.19	0.62	0.00	0	60.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	232.12590	0.23213	198.71200	0.19871	232.126	13.26	0.40	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.77	Put	241.47910	0.24148	207.23880	0.20724	241.479	13.29	0.42	0.00	0	76,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.80	Put	255.90670	0.25591	220.43490	0.22043	255.907	13.33	0.43	0.00	0	1,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.90	Put	307.43450	0.30743	267.92210	0.26792	307.435	13.47	0.48	0.00	0	9,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Call	276.63400	0.27663	303.29700	0.30330	276.634	13.73	0.47	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	366.73400	0.36673	320.69700	0.32070	366.734	13.73	0.53	0.00	0	35,050.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	444.18030	0.44418	394.07990	0.39408	444.180	14.04	0.59	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.13	Call	230.82440	0.23082	253.10510	0.25311	230.824	14.07	0.41	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	457.71110	0.45771	406.97860	0.40698	457.711	14.09	0.60	0.00	0	155,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Call	227.61110	0.22761	249.57860	0.24958	227.611	14.09	0.40	0.00	0	8,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	464.54000	0.46454	413.49520	0.41350	464.540	14.12	0.60	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.24	Call	197.72230	0.19772	216.73260	0.21673	197.722	14.35	0.36	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	535.04990	0.53505	481.08110	0.48108	535.050	14.38	0.64	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	571.73940	0.57174	516.43460	0.51643	571.739	14.50	0.66	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	647.73530	0.64774	589.98890	0.58999	647.735	14.76	0.70	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	136.78940	0.13679	149.60130	0.14960	136.789	15.02	0.27	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	726.88940	0.72689	667.00130	0.66700	726.889	15.02	0.73	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	935.17390	0.93517	871.55730	0.87156	935.174	15.60	0.80	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	1,120.26110	1.12026	1,054.13920	1.05414	1,120.261	16.09	0.85	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	66.24140	0.06624	72.42630	0.07243	66.241	16.18	0.14	0.00	0	28,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	1,156.34140	1.15634	1,089.82630	1.08983	1,156.341	16.18	0.86	0.00	0	21,728.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	1,201.76140	1.20176	1,134.79000	1.13479	1,201.761	16.29	0.87	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	1,311.10730	1.31111	1,244.14780	1.24415	1,311.107	16.49	0.89	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	1,338.57450	1.33857	1,271.77580	1.27178	1,338.575	16.52	0.89	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	1,430.96170	1.43096	1,363.62570	1.36363	1,430.962	16.63	0.91	0.00	0	25,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	37.49310	0.03749	42.60840	0.04261	37.493	16.68	0.09	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,581.09040	1.58109	1,512.99810	1.51300	1,581.090	16.80	0.93	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,600.02990	1.60003	1,531.85080	1.53185	1,600.030	16.82	0.93	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,619.00500	1.61900	1,550.74090	1.55074	1,619.005	16.84	0.93	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,752.71860	1.75272	1,683.90010	1.68390	1,752.719	16.99	0.94	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,858.73010	1.85873	1,789.52220	1.78952	1,858.730	17.11	0.95	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,907.15230	1.90715	1,837.77920	1.83778	1,907.152	17.17	0.96	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,916.85250	1.91685	1,847.44740	1.84745	1,916.853	17.18	0.96	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,936.26900	1.93627	1,866.80060	1.86680	1,936.269	17.20	0.96	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,945.98450	1.94598	1,876.48490	1.87648	1,945.985	17.21	0.96	0.00	0	500.00

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\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	2,004.37850		2.00438	1,934.69730	1.93470	2,004.379	17.28	0.96	0.00	0	1,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Call	11.94930		0.01195	14.68540	0.01469	11.949	17.38	0.03	0.00	0	30,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	2,102.04930		2.10205	2,032.08540	2.03209	2,102.049	17.38	0.97	0.00	0	500.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	2,200.09600		2.20010	2,129.87380	2.12987	2,200.096	17.49	0.97	0.00	0	7,028.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	2,347.74460		2.34774	2,277.17520	2.27718	2,347.745	17.66	0.98	0.00	0	2,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	5.82300		0.00582	6.63520	0.00664	5.823	18.52	0.02	0.00	0	7,600.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	5.12030		0.00512	5.47450	0.00547	5.120	19.16	0.01	0.00	0	50.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	4.79140		0.00499	4.94190	0.00494	4.791	19.51	0.01	0.00	0	500.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	4.00550		0.00401	3.70270	0.00370	4.006	20.57	0.01	0.00	0	760.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	3.94050		0.00394	3.60260	0.00360	3.941	20.67	0.01	0.00	0	2,700.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	3.77730		0.00378	3.35320	0.00335	3.777	20.96	0.01	0.00	0	372.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	3.62760		0.00363	3.12690	0.00313	3.628	21.24	0.01	0.00	0	24,500.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	3.40980		0.00341	2.80190	0.00280	3.410	21.70	0.01	0.00	0	15,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	3.08190		0.00308	2.64640	0.00265	3.082	21.77	0.01	0.00	0	114,600.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	2.91630		0.00292	2.58350	0.00258	2.916	21.77	0.01	0.00	0	965.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	1.79380		0.00179	1.69390	0.00169	1.794	21.77	0.00	0.00	0	40,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	0.87900		0.00088	0.81240	0.00081	0.879	21.77	0.00	0.00	0	5,183.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	0.56860		0.00057	0.51840	0.00052	0.569	21.77	0.00	0.00	0	750.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	0.53550		0.00054	0.48720	0.00049	0.535	21.77	0.00	0.00	0	300.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.45590		0.00046	0.41270	0.00041	0.456	21.77	0.00	0.00	0	7,420.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.42910		0.00043	0.38770	0.00039	0.429	21.77	0.00	0.00	0	66.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.32950		0.00033	0.29510	0.00030	0.330	21.77	0.00	0.00	0	500.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.18870		0.00019	0.16590	0.00017	0.189	21.77	0.00	0.00	0	2,415.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.15960		0.00016	0.13960	0.00014	0.160	21.77	0.00	0.00	0	3,500.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.10240		0.00010	0.08820	0.00009	0.102	21.77	0.00	0.00	0	500.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.07110		0.00007	0.06050	0.00006	0.071	21.77	0.00	0.00	0	7,028.00	
\$ / R	On 29/06/2018	Any day expiry			11.92620		11.92620	11.99910	11.99910		13.68	0.00	1,981,650.00	165	1,790.00	
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,899.83110		1.89983	1,830.37790	1.83038	1,899.831	17.44	0.94	0.00	0	1,000.00	
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	2.93510		0.00294	2.57780	0.00258	2.935	20.82	0.01	0.00	0	500.00	
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	1.20700		0.00121	1.01680	0.00102	1.207	20.82	0.00	0.00	0	500.00	
\$ / R	On 02/07/2018	Any day expiry			11.93070		11.93070	12.00360	12.00360		13.65	0.00	0.00	0	100.00	
\$ / R	On 06/07/2018	Any day expiry			11.93670		11.93670	12.00960	12.00960		13.71	0.00	0.00	0	0.00	
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	430.13030		0.43013	382.88070	0.38288	430.130	14.00	0.54	0.00	0	2,000.00	
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	41.31750		0.04132	45.50330	0.04550	41.318	17.16	0.09	0.00	0	1,000.00	
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	34.60940		0.03461	38.29370	0.03829	34.609	17.36	0.07	0.00	0	1,000.00	
\$ / R	On 20/07/2018	Any day expiry			11.95770		11.95770	12.03070	12.03070		13.79	0.00	0.00	0	1,800.00	
\$ / R	On 24/07/2018	Any day expiry			11.96370		11.96370	12.03670	12.03670		13.78	0.00	0.00	0	500.00	
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	2,507.67030		2.50767	2,436.93060	2.43693	2,507.670	18.35	0.96	0.00	0	1,500.00	
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	2.44500		0.00245	2.35080	0.00235	2.445	19.21	0.01	0.00	0	1,500.00	
\$ / R	On 25/07/2018	Any day expiry			11.96520		11.96520	12.03820	12.03820		13.80	0.00	0.00	0	70.00	
\$ / R	On 27/07/2018	Any day expiry			11.96830		11.96830	12.04120	12.04120		13.82	0.00	0.00	0	1,345.00	
\$ / R	On 31/07/2018	Any day expiry			11.97430		11.97430	12.04730	12.04730		13.81	0.00	0.00	0	1,853.00	
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,877.97730		1.87798	1,808.65050	1.80865	1,877.977	17.37	0.91	0.00	0	1,000.00	
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	3.39010		0.00339	3.27490	0.00327	3.390	18.88	0.01	0.00	0	500.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	1.42570	0.00143	1.34570	0.00135	1.426	18.88	0.00	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			11.98480	11.98480	12.05780	12.05780		13.93	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	621.98070	0.62198	567.83430	0.56783	621.981	14.62	0.60	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,929.97360	1.92997	1,860.53870	1.86054	1,929.974	17.42	0.90	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	2.17540	0.00218	1.95990	0.00196	2.175	18.69	0.01	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			11.99380	11.99380	12.06680	12.06680		13.93	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.02080	12.02080	12.09390	12.09390		13.98	0.00	0.00	0	1,766.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,860.12200	1.86012	1,791.14770	1.79115	1,860.122	17.19	0.88	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	3.82810	0.00383	5.25170	0.00525	3.828	17.77	0.01	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	1.65070	0.00165	2.35500	0.00236	1.651	17.77	0.00	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			12.04630	12.04630	12.11950	12.11950		14.06	0.00	50,570,367.40	4,198	50,427.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	214.33480	0.21433	185.42460	0.18542	214.335	13.24	0.29	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	252.99800	0.25300	220.78670	0.22079	252.998	13.38	0.33	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	318.16580	0.31817	281.02870	0.28103	318.166	13.61	0.38	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	366.32020	0.36632	325.96730	0.32597	366.320	13.76	0.41	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	445.39220	0.44539	400.39270	0.40039	445.392	13.98	0.46	0.00	0	13,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	629.74360	0.62974	576.33150	0.57633	629.744	14.53	0.56	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	314.41210	0.31444	330.09190	0.33009	314.412	14.91	0.38	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	848.66300	0.84866	789.17220	0.78917	848.663	15.12	0.65	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	878.66630	0.87867	818.51060	0.81851	878.666	15.19	0.66	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	1,033.66610	1.03367	971.00000	0.97100	1,033.666	15.56	0.71	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	1,365.52130	1.36552	1,299.36180	1.29936	1,365.521	16.30	0.78	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	154.41640	0.15442	161.69320	0.16169	154.416	16.37	0.21	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	111.43600	0.11144	116.53410	0.11653	111.436	16.85	0.16	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	9.91350	0.00991	12.64690	0.01265	9.914	18.70	0.02	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	9.03810	0.00904	11.57350	0.01157	9.038	18.70	0.02	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	7.91270	0.00791	10.18720	0.01019	7.913	18.70	0.01	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	6.46890	0.00647	8.39670	0.00840	6.469	18.70	0.01	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.06290	12.06290	12.13600	12.13600		14.09	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,845.90860	1.84591	1,777.62400	1.77762	1,845.909	17.03	0.85	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	10.61070	0.01061	12.20140	0.01220	10.611	19.19	0.02	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	5.34690	0.00535	6.21820	0.00622	5.347	19.19	0.01	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.10340	12.10340	12.17650	12.17650		14.23	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.10930	12.10930	12.18250	12.18250		14.22	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.11230	12.11230	12.18540	12.18540		14.23	0.00	0.00	0	430.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,833.58320	1.83358	1,767.41680	1.76742	1,833.583	16.95	0.82	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	17.90990	0.01791	20.30160	0.02030	17.910	19.62	0.03	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	10.03460	0.01003	11.48500	0.01149	10.035	19.62	0.02	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.11980	12.11980	12.19290	12.19290		14.23	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	423.87230	0.42387	384.37240	0.38437	423.872	13.94	0.41	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,884.72710	1.88473	1,818.51020	1.81851	1,884.727	17.01	0.82	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	13.77190	0.01377	15.63670	0.01564	13.772	19.64	0.02	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.13180	12.13180	12.20490	12.20490		14.32	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			12.13630	12.13630	12.20940	12.20940		14.34	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	85.93300	0.08593	74.64510	0.07465	85.933	13.04	0.13	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	321.94280	0.32194	289.48260	0.28948	321.943	13.63	0.34	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	253.61060	0.25361	264.93560	0.26494	253.611	16.14	0.28	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			12.15730	12.15730	12.23040	12.23040		14.35	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,823.67140	1.82367	1,759.77830	1.75978	1,823.671	16.88	0.80	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	22.72200	0.02272	26.17550	0.02618	22.722	19.63	0.03	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	12.70250	0.01270	14.83070	0.01483	12.703	19.63	0.02	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			12.17380	12.17380	12.24680	12.24680		14.35	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,691.55940	1.69156	1,629.56690	1.62957	1,691.559	16.66	0.77	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	61.09560	0.06110	64.91330	0.06491	61.096	19.44	0.07	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			12.17830	12.17830	12.25130	12.25130		14.43	0.00	50,905,294.00	4,180	21,304.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	324.00530	0.32401	293.56910	0.29357	324.005	13.62	0.33	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	478.16400	0.47816	500.86200	0.50086	478.164	14.91	0.44	0.00	0	150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.96	Put	1,131.30490	1.13130	1,073.81470	1.07381	1,131.305	15.65	0.66	0.00	0	23,443.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	340.40910	0.34041	355.46830	0.35547	340.409	15.71	0.34	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	298.30800	0.29831	311.31200	0.31131	298.308	16.05	0.30	0.00	0	7,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	197.81330	0.19781	207.70290	0.20770	197.813	16.85	0.21	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.89	Call	96.27770	0.09628	101.42030	0.10142	96.278	18.20	0.11	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	52.64730	0.05265	59.36280	0.05936	52.647	19.61	0.06	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.24	Call	16.71680	0.01672	19.35330	0.01935	16.717	19.61	0.02	0.00	0	23,443.00
\$ / R	On 31/12/2018	Any day expiry			12.20370	12.20370	12.27670	12.27670		14.43	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,814.14830	1.81415	1,752.25440	1.75225	1,814.148	16.79	0.78	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	27.17740	0.02718	31.06030	0.03106	27.177	19.55	0.03	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	15.37580	0.01538	17.79940	0.01780	15.376	19.55	0.02	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			12.26800	12.26800	12.34160	12.34160		14.52	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			12.31620	12.31620	12.39040	12.39040		14.58	0.00	52,097,526.00	4,230	2,515.00
\$ / R	On 14/06/2019	Foreign Exchange Future			12.45470	12.45470	12.52850	12.52850		14.92	0.00	55,249,049.20	4,436	3,087.00
\$ / R	On 13/12/2019	Foreign Exchange Future			12.74340	12.74340	12.81580	12.81580		15.35	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	68.24720	0.06825	71.75270	0.07175	68.247	19.72	0.05	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			13.04120	13.04120	13.11570	13.11570		15.79	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			13.11950	13.11950	13.19570	13.19570		15.93	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			13.20130	13.20130	13.27920	13.27920		16.08	0.00	0.00	0	0.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			11.90990	11.90990	11.98260	11.98260		13.47	0.00	131,008.90	11	408.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			12.04630	12.04630	12.11950	12.11950		14.06	0.00	0.00	0	50.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			12.17830	12.17830	12.25130	12.25130		14.43	0.00	0.00	0	34.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			12.45470	12.45470	12.52850	12.52850		14.92	0.00	0.00	0	0.00
£ / R	On 30/04/2018	Any day expiry			16.78460	16.78460	16.81540	16.81540		13.89	0.00	0.00	0	9.00
£ / R	On 15/05/2018	Any day expiry			16.82710	16.82710	16.85470	16.85470		14.10	0.00	185,401.70	11	11.00
£ / R	On 18/06/2018	Foreign Exchange Future			16.92180	16.92180	16.95330	16.95330		14.30	0.00	39,089,358.00	2,310	180,557.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	847.80610	0.84781	821.77530	0.82178	847.806	15.13	0.66	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	12.12490	0.01212	11.02820	0.01103	12.125	18.58	0.02	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future			17.18110	17.18110	17.21100	17.21100		14.90	0.00	69,617,817.20	4,052	15,688.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 14/12/2018		Foreign Exchange Future	17.43480	17.43480		17.46300	17.46300		15.34	0.00	58,232,232.00	3,340	2,593.00
£ / R	On 18/03/2019		Foreign Exchange Future	17.70870	17.70870		17.73710	17.73710		15.59	0.00	0.00	0	951.00
£ / R	On 14/06/2019		Foreign Exchange Future	17.97440	17.97440		18.00150	18.00150		15.40	0.00	0.00	0	3,115.00
¥ / R	On 18/06/2018		Foreign Exchange Future	0.11393	0.11393		0.11430	0.11430		15.18	0.00	0.00	0	8,286.00
¥ / R	On 17/09/2018		Foreign Exchange Future	0.11601	0.11601		0.11637	0.11637		13.04	0.00	0.00	0	0.00
¥ / R	On 14/12/2018		Foreign Exchange Future	0.11808	0.11808		0.11842	0.11842		12.36	0.00	0.00	0	0.00
¥ / R	On 14/06/2019		Foreign Exchange Future	0.12263	0.12263		0.12296	0.12296		12.84	0.00	0.00	0	0.00
€ / R	On 29/03/2018		Any day expiry	14.54240	14.54240		14.59260	14.59260		13.26	0.00	0.00	0	3.00
€ / R	On 11/04/2018		Any day expiry	14.58150	14.58150		14.63240	14.63240		12.18	0.00	0.00	0	107.00
€ / R	On 30/04/2018		Any day expiry	14.64380	14.64380		14.69310	14.69310		12.05	0.00	0.00	0	16.00
€ / R	On 23/05/2018		Any day expiry	14.71220	14.71220		14.76190	14.76190		12.35	0.00	0.00	0	41.00
€ / R	On 18/06/2018		Foreign Exchange Future	14.78880	14.78880		14.83880	14.83880		12.54	0.00	58,060,828.80	3,926	119,070.00
€ / R	On 18/06/2018	13.50	Put	20.89940	0.02090		19.98770	0.01999	20.899	11.95	0.06	0.00	0	29,734.00
€ / R	On 18/06/2018	13.75	Put	40.73480	0.04073		37.55740	0.03756	40.735	11.83	0.10	0.00	0	50,995.00
€ / R	On 18/06/2018	13.97	Put	69.25320	0.06925		62.61410	0.06261	69.253	11.73	0.15	0.00	0	6,460.00
€ / R	On 18/06/2018	14.25	Put	133.87480	0.13387		119.39020	0.11939	133.875	11.92	0.25	0.00	0	29,734.00
€ / R	On 18/06/2018	14.30	Call	638.10210	0.63810		672.39310	0.67239	638.102	11.97	0.73	0.00	0	10,000.00
€ / R	On 18/06/2018	14.40	Call	572.35650	0.57236		604.11730	0.60412	572.357	12.09	0.68	0.00	0	10,000.00
€ / R	On 18/06/2018	15.00	Call	278.95870	0.27896		294.74950	0.29475	278.959	12.93	0.42	0.00	0	3,000.00
€ / R	On 18/06/2018	15.25	Put	665.60180	0.66560		627.06210	0.62706	665.602	13.43	0.67	0.00	0	50,995.00
€ / R	On 18/06/2018	15.63	Call	125.98500	0.12598		133.14880	0.13315	125.985	14.15	0.22	0.00	0	29,734.00
€ / R	On 18/06/2018	16.00	Call	77.00830	0.07701		81.51530	0.08152	77.008	14.75	0.15	0.00	0	3,000.00
€ / R	On 18/06/2018	16.44	Put	1,693.72630	1.69373		1,646.39260	1.64639	1,693.726	15.43	0.91	0.00	0	6,460.00
€ / R	On 18/06/2018	18.61	Call	5.40530	0.00541		5.23020	0.00523	5.405	20.17	0.01	0.00	0	6,460.00
€ / R	On 18/06/2018	20.55	Call	0.70080	0.00070		0.71210	0.00071	0.701	22.39	0.00	0.00	0	50,995.00
€ / R	On 17/09/2018		Foreign Exchange Future	15.06680	15.06680		15.11600	15.11600		13.02	0.00	195,868.40	13	50,892.00
€ / R	On 17/09/2018	13.50	Put	52.16690	0.05217		47.38110	0.04738	52.167	11.94	0.09	0.00	0	29,734.00
€ / R	On 17/09/2018	14.25	Put	193.80460	0.19380		178.20040	0.17820	193.805	12.24	0.24	0.00	0	86,824.00
€ / R	On 17/09/2018	15.85	Put	1,077.77240	1.07777		1,038.70820	1.03871	1,077.772	14.12	0.68	0.00	0	86,824.00
€ / R	On 17/09/2018	16.76	Call	141.28400	0.14128		147.61450	0.14761	141.284	15.27	0.17	0.00	0	29,734.00
€ / R	On 17/09/2018	19.56	Call	18.71430	0.01871		18.37160	0.01837	18.714	18.64	0.03	0.00	0	86,824.00
€ / R	On 14/12/2018		Foreign Exchange Future	15.34480	15.34480		15.39300	15.39300		13.41	0.00	0.00	0	2,971.00
€ / R	On 18/03/2019		Foreign Exchange Future	15.65230	15.65230		15.70070	15.70070		13.62	0.00	0.00	0	1,091.00
€ / R	On 14/06/2019		Foreign Exchange Future	15.89540	15.89540		15.94240	15.94240		13.97	0.00	0.00	0	3,542.00
10Y STND	On 17/12/2025		Interest Rate Swap	92.60000	92.60000		92.73000	92.73000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026		Interest Rate Swap	89.50000	89.50000		89.64000	89.64000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026		Interest Rate Swap	88.15000	88.15000		88.30000	88.30000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026		Interest Rate Swap	90.25000	90.25000		90.43000	90.43000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026		Interest Rate Swap	94.01000	94.01000		94.20000	94.20000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027		Interest Rate Swap	92.49000	92.49000		92.69000	92.69000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027		Interest Rate Swap	94.51000	94.51000		94.72000	94.72000			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 20/09/2027	Interest Rate Swap	98.20000	98.20000	98.20000	98.41000	98.41000				0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap	98.48000	98.48000	98.48000	98.69000	98.69000				0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap	93.58000	93.58000	93.58000	93.80000	93.80000				0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap	99.06000	99.06000	99.06000	99.28000	99.28000				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	100.43000	100.43000				0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap	99.37000	99.37000	99.37000	99.38000	99.38000				0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap	99.96000	99.96000	99.96000	99.98000	99.98000				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	98.81000	98.81000				0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.12000	99.12000	99.12000	99.13000	99.13000				0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.42000	99.42000	99.42000	99.43000	99.43000				0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.72000	99.72000	99.72000	99.74000	99.74000				0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap	100.57000	100.57000	100.57000	100.60000	100.60000				0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap	98.23000	98.23000	98.23000	98.26000	98.26000				0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap	100.01000	100.01000	100.01000	100.04000	100.04000				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	95.39000	95.39000	95.39000	95.44000	95.44000				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	94.51000	94.51000	94.51000	94.56000	94.56000				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	93.59000	93.59000	93.59000	93.65000	93.65000				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	93.66000	93.66000	93.66000	93.73000	93.73000				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	95.76000	95.76000	95.76000	95.83000	95.83000				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	95.80000	95.80000	95.80000	95.88000	95.88000				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	96.89000	96.89000	96.89000	96.99000	96.99000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	99.00000	99.00000	99.00000	99.11000	99.11000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	100.17000	100.17000	100.17000	100.28000	100.28000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	95.15000	95.15000	95.15000	95.28000	95.28000				0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap	99.42000	99.42000	99.42000	99.56000	99.56000				0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	591.97000	591.97000	591.97000	591.40300	591.40300				0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	697.35100	697.35100	697.35100	696.39500	696.39500				0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	639.66000	639.66000	639.66000	638.25900	638.25900				0.00	0.00	0	814.00
AU\$ / R	On 29/03/2018	Any day expiry	9.11550	9.11550	9.11550	9.14050	9.14050			11.92	0.00	0.00	0	46.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.21680	9.21680	9.21680	9.24210	9.24210			11.47	0.00	2,304,200.00	250	9,675.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.32900	9.32900	9.32900	9.35380	9.35380			12.02	0.00	0.00	0	650.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.43890	9.43890	9.43890	9.46270	9.46270			12.91	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	9.67210	9.67210	9.67210	9.69550	9.69550			13.08	0.00	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.28630		9.28630		9.29310	9.29310		12.60	0.00	0.00	0	1,040.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	9.52230		9.52230		9.52960	9.52960		13.26	0.00	0.00	0	0.00
CF CANDO CAHB	On 28/03/2018	Can-Do Future	0.00350		0.00350		0.14400	0.14400			0.00	0.00	0	5,000.00
CF CANDO CAHC	On 28/03/2018	Can-Do Future	0.00020		0.00020		0.02750	0.02750			0.00	0.00	0	5,000.00
CF CANDO CAHE	On 28/03/2018	Can-Do Future	0.20330		0.20330		8.13450	8.13450			0.00	0.00	0	5,000.00
CHF / R	On 18/06/2018	Foreign Exchange Future	12.65060		12.65060		12.72160	12.72160		11.93	0.00	0.00	0	1,215.00
CHF / R	On 17/09/2018	Foreign Exchange Future	12.90170		12.90170		12.97250	12.97250		12.56	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future	13.15270		13.15270		13.22120	13.22120		13.11	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	13.64030		13.64030		13.71080	13.71080		13.59	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.88030		1.88030		1.88410	1.88410		12.68	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.89450		1.89450		1.89830	1.89830		13.03	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	1.90810		1.90810		1.91220	1.91220		13.58	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	1.93720		1.93720		1.93970	1.93970		14.17	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.00990		2.00990		2.01600	2.01600		13.53	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.05000		2.05000		2.05640	2.05640		14.14	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.08520		2.08520		2.09110	2.09110		14.68	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.25240		2.25240		2.25780	2.25780		15.31	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	10.09409		81.04860		10.12536	80.84361			0.00	0.00	0	9,466.00
ES33	On 02/08/2018	Bond Future	10.17082		82.54738		10.20310	82.33876			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

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 03/05/2018	Bond Future		10.26467	84.66468		10.29598	84.42444			0.00	0.00	0	7,957.00
ES42	On 02/08/2018	Bond Future		10.33905	86.23026		10.37133	85.98575			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		636.07800	636.07800		634.77600	634.77600			0.00	0.00	0	472.00
HK\$/R	On 18/06/2018	Foreign Exchange Future		1.52150	1.52150		1.53090	1.53090		13.11	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.54130	1.54130		1.55090	1.55090		14.11	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.55990	1.55990		1.56930	1.56930		14.22	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.65290	1.65290		1.66270	1.66270		15.22	0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future		135.02796	135.02796		134.59876	134.59876			0.00	0.00	0	1,033.00
I2025	On 02/08/2018	Bond Future		136.15063	136.15063		135.71487	135.71487			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		103.68925	103.68925		103.17782	103.17782			0.00	0.00	0	1,370.00
I2029	On 02/08/2018	Bond Future		105.61129	105.61129		105.09151	105.09151			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		107.73380	107.73380		107.04338	107.04338			0.00	0.00	0	6,055.00
I2033	On 02/08/2018	Bond Future		109.73089	109.73089		109.02881	109.02881			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future		133.16780	133.16780		130.87196	130.87196			0.00	0.00	0	8,991.00
I2038	On 02/08/2018	Bond Future		134.08348	134.08348		131.74649	131.74649			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		126.02695	126.02695		123.04688	123.04688			0.00	0.00	0	10,874.00
I2046	On 02/08/2018	Bond Future		128.36326	128.36326		125.32909	125.32909			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		135.38546	135.38546		130.70476	130.70476			0.00	0.00	0	9,788.00
I2050	On 02/08/2018	Bond Future		136.16235	136.16235		131.39621	131.39621			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future		261.30400	261.30400		258.53000	258.53000			0.00	0.00	0	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

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 18/06/2018	Foreign Exchange Future			0.11580		0.11580		0.11690	0.11690			0.00	0.00	0	1,145.00	
KES / R	On 17/09/2018	Foreign Exchange Future			0.11530		0.11530		0.11650	0.11650			0.00	0.00	0	562.00	
KES / R	On 14/12/2018	Foreign Exchange Future			0.11470		0.11470		0.11580	0.11580			0.00	0.00	0	0.00	
KES / R	On 14/06/2019	Foreign Exchange Future			0.11320		0.11320		0.11200	0.11200			0.00	0.00	0	0.00	
NOK/R	On 18/06/2018	Foreign Exchange Future			1.55070		1.55070		1.55860	1.55860		13.44	0.00	0.00	0	0.00	
NOK/R	On 17/09/2018	Foreign Exchange Future			1.57420		1.57420		1.58200	1.58200		13.70	0.00	0.00	0	0.00	
NOK/R	On 14/12/2018	Foreign Exchange Future			1.59530		1.59530		1.60330	1.60330		14.08	0.00	0.00	0	0.00	
NOK/R	On 14/06/2019	Foreign Exchange Future			1.64510		1.64510		1.65350	1.65350		13.90	0.00	0.00	0	0.00	
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			8.64220		8.64220		8.65380	8.65380		12.48	0.00	0.00	0	0.00	
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			8.74130		8.74130		8.75230	8.75230		13.00	0.00	0.00	0	0.00	
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			8.83990		8.83990		8.84960	8.84960		13.81	0.00	0.00	0	0.00	
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.36720		9.36720		9.36940	9.36940		14.25	0.00	0.00	0	0.00	
PULA / R	On 18/06/2018	Foreign Exchange Future			1.24470		1.24470		1.24760	1.24760			0.00	0.00	0	0.00	
PULA / R	On 17/09/2018	Foreign Exchange Future			1.25270		1.25270		1.25440	1.25440			0.00	0.00	0	0.00	
PULA / R	On 14/12/2018	Foreign Exchange Future			1.26050		1.26050		1.26200	1.26200			0.00	0.00	0	0.00	
PULA / R	On 14/06/2019	Foreign Exchange Future			1.33360		1.33360		1.33580	1.33580			0.00	0.00	0	0.00	
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.42080		1.42080		1.41480	1.41480			0.00	0.00	0	0.00	
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.42630		1.42630		1.42010	1.42010			0.00	0.00	0	0.00	
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.24170		1.24170		1.23840	1.23840			0.00	0.00	0	190.00	
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.25070		1.25070		1.24730	1.24730			0.00	0.00	0	0.00	
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.77740		8.77740	0.11206	8.74900	8.74900		15.00	0.00	0.00	0	0.00	
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	3,151.13450		0.31511	0.11206	3,277.07010	0.32771	3,151.135		14.82	0.56	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.62000		8.62000	0.11206	8.59340	8.59340		16.03	0.00	0.00	0	283.00	
R186	On 03/05/2018	Bond Future			7.99136		119.37864		8.01203	119.23917		6.37	0.00	1,452,957,427.44	12,171	185,125.00	
R186	On 03/05/2018	Bond Future	7.85	Call	573.21000		0.57321		536.37000	0.53637	573.210		6.11	0.35	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.25	Put	395.19000		0.39519		0.00000	0.00000	395.190		6.56	0.25	104,108,706.35	3,500	3,500.00
R186	On 03/05/2018	Bond Future	8.35	Put	264.32000		0.26432		299.39000	0.29939	264.320		6.68	0.18	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.40	Put	214.34000		0.21434		244.45000	0.24445	214.340		6.74	0.15	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.50	Put	138.74000		0.13874		160.47000	0.16047	138.740		6.87	0.10	43,635,634.73	3,500	3,500.00
R186	On 03/05/2018	Bond Future	8.85	Put	26.59000		0.02659		32.37000	0.03237	26.590		7.31	0.02	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	9.30	Call	8,411.73000		8.41173		8,272.85000	8.27285	8,411.730		7.62	1.00	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.72	Put	0.06000		0.00006		0.09000	0.00009	0.060		7.62	0.00	0.00	0	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	0.04000		0.00004		0.07000	0.00007	0.040		7.62	0.00	0.00	0	3,200.00
R186	On 02/08/2018	Bond Future			8.01326		116.28601		8.03480	116.14418		6.84	0.00	11,628,601.00	100	291.00	
R186	On 02/08/2018	Bond Future	7.50	Call	567.57000		0.56757		541.04000	0.54104	567.570		6.31	0.23	0.00	0	1,470.00
R186	On 02/08/2018	Bond Future	8.25	Call	2,809.13000		2.80913		2,727.18000	2.72718	2,809.130		7.00	0.63	0.00	0	1,470.00

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			8.03143		118.46311		8.05400	118.31815		6.77	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	2,244.70000		2.24470	2,181.19000	2.18119	2,244.700		6.67	0.48	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	4,166.61000		4.16661	4,075.11000	4.07511	4,166.610		7.09	0.67	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	577.63000		0.57763	603.92000	0.60392	577.630		7.65	0.15	0.00	0	5,000.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R197	On 03/05/2018	Bond Future			309.17434		309.17434	308.41213	308.41213				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			245.86652		245.86652	243.77015	243.77015			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			7.32615		103.13008	7.35689	103.00603			4.01	0.00	45,067,844.96	437	72,768.00
R2023	On 03/05/2018	Bond Future	9.19	Put	0.00000		0.00000	0.00000	0.00000	0.000		4.71	0.00	0.00	0	2,500.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2030	On 03/05/2018	Bond Future			8.40561		99.13430	8.43138	98.94842			8.60	0.00	78,018,694.10	787	95,604.00
R2030	On 02/08/2018	Bond Future			8.43888		96.96184	8.46553	96.77269			9.28	0.00	0.00	0	127.00
R2030	On 02/08/2018	Bond Future	8.51	Call	2,389.11000		2.38911	2,294.71000	2.29471	2,389.110		9.17	0.55	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	4,229.90000		4.22990	4,099.81000	4.09981	4,229.900		9.71	0.73	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	325.55000		0.32555	350.84000	0.35084	325.550		10.55	0.11	0.00	0	7,850.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2032	On 03/05/2018	Bond Future			8.58536		98.15077	8.61617	97.90854			9.73	0.00	140,257,450.33	1,429	60,218.00
R2032	On 02/08/2018	Bond Future			8.61848		99.96581	8.65025	99.71925			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			8.72549		102.94773	8.76640	102.58783			13.54	0.00	271,370,216.28	2,636	66,808.00
R2035	On 03/05/2018	Bond Future	8.75	Call	2,004.53000		2.00453	1,843.09000	1.84309	2,004.530		13.78	0.53	0.00	0	1,000.00
R2035	On 03/05/2018	Bond Future	9.25	Put	405.92000		0.40592	482.01000	0.48201	405.920		13.66	0.16	0.00	0	1,000.00
R2035	On 02/08/2018	Bond Future			8.75908		104.85141	8.80119	104.48509			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			8.81261		99.41273	8.83837	99.18392			11.23	0.00	32,010,899.06	322	47,828.00
R2037	On 02/08/2018	Bond Future			8.85076		96.99497	8.87725	96.76220			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			6.30466		104.03820	6.31832	104.02990			13.08	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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future			8.87767		103.55659		8.90849	103.25988		11.85	0.00	0.00	0	41,923.00
R2040	On 03/05/2018	Bond Future	8.50	Call	325.69000		0.32569		289.61000	0.28961	325.690	10.77	0.17	0.00	0	1,011.00
R2040	On 03/05/2018	Bond Future	9.00	Call	2,258.72000		2.25872		2,097.41000	2.09741	2,258.720	11.67	0.62	0.00	0	1,239.00
R2040	On 03/05/2018	Bond Future	10.00	Call	9,997.15000		9.99715		9,707.45000	9.70745	9,997.150	13.92	0.99	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			8.91600		100.96510		8.94768	100.66315		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			8.91720		100.64448		8.94799	100.34075		12.55	0.00	95,612,256.00	950	25,432.00
R2044	On 02/08/2018	Bond Future			8.95449		98.12435		8.98611	97.81522		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			8.87953		100.26907		8.91529	99.90196		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			6.62180		103.23708		6.64206	103.20498		1.05	0.00	115,109,344.20	1,115	23,508.00
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			6.92999		100.22633		6.95039	100.17376		2.20	0.00	18,642,097.38	186	35,623.00
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			8.73461		78.35193		8.76534	78.12270		11.69	0.00	642,642,529.86	8,202	86,537.00
R209	On 03/05/2018	Bond Future	8.95	Call	2,177.26000		2.17726		2,032.24000	2.03224	2,177.260	11.81	0.70	0.00	0	1,321.00
R209	On 03/05/2018	Bond Future	9.19	Call	3,544.29000		3.54429		3,359.81000	3.35981	3,544.290	12.36	0.86	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.30	Call	4,223.87000		4.22387		4,026.74000	4.02674	4,223.870	12.61	0.90	0.00	0	1,321.00
R209	On 03/05/2018	Bond Future	9.47	Put	79.64000		0.07964		98.05000	0.09805	79.640	13.00	0.05	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.75	Call	7,102.89000		7.10289		6,880.44000	6.88044	7,102.890	13.65	0.98	0.00	0	435.00
R209	On 03/05/2018	Bond Future	9.77	Put	22.03000		0.02203		28.32000	0.02832	22.030	13.70	0.02	0.00	0	250.00
R209	On 03/05/2018	Bond Future	10.00	Put	6.93000		0.00693		9.27000	0.00927	6.930	14.00	0.01	0.00	0	11,067.00
R209	On 03/05/2018	Bond Future	10.22	Put	1.73000		0.00173		2.43000	0.00243	1.730	14.00	0.00	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	0.04000		0.00004		0.07000	0.00007	0.040	14.00	0.00	0.00	0	435.00
R209	On 02/08/2018	Bond Future			8.76616		79.80084		8.79770	79.56755		12.15	0.00	0.00	0	816.00
R209	On 02/08/2018	Bond Future	8.46	Call	1,254.49000		1.25449		1,181.88000	1.18188	1,254.490	11.45	0.35	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	1,340.26000		1.34026		0.00000	0.00000	1,340.260	11.50	0.37	14,596,579.72	500	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	2,069.48000		2.06948		0.00000	0.00000	2,069.480	12.04	0.45	17,997,415.94	500	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	3,103.10000		3.10310		2,971.11000	2.97111	3,103.100	12.26	0.61	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
R209	On 02/08/2018	Bond Future	9.21	Put	1,121.89000		1.12189		0.00000	0.00000	1,121.890	12.72	0.28	22,542,458.72	1,000	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	774.65000		0.77465		831.77000	0.83177	774.650	13.13	0.21	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	6,756.71000		6.75671		6,565.22000	6.56522	6,756.710	13.56	0.85	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	167.90000		0.16790		184.66000	0.18466	167.900	14.00	0.06	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	31.60000		0.03160		35.72000	0.03572	31.600	14.00	0.01	0.00	0	435.00
R209	On 01/11/2018	Bond Future			8.79694		78.14619		8.82940	77.90812		12.69	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future			191.64552		191.64552		190.80141	190.80141			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			156.24286		156.24286		155.95864	155.95864			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			8.47845		89.87561		8.50414	89.69298		9.42	0.00	101,199,936.86	1,126	44,803.00
R213	On 02/08/2018	Bond Future			8.50723		91.53759		8.53370	91.35184		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			8.84938		78.33628		8.88008	78.09267		12.63	0.00	0.00	0	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			9.08360		9.08360		9.11960	9.11960		11.86	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future			9.20730		9.20730		9.24290	9.24290		12.31	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future			9.32580		9.32580		9.36250	9.36250		12.84	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future			9.91210		9.91210		9.94630	9.94630		13.49	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future			2.93430		2.93430		2.97010	2.97010		11.36	0.00	0.00	0	6,950.00
TRY / R	On 17/09/2018	Foreign Exchange Future			2.88760		2.88760		2.92320	2.92320		12.00	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future			2.84080		2.84080		2.87720	2.87720		12.71	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future			2.84060		2.84060		2.87920	2.87920		13.50	0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future			1.22590		1.22590		1.22500	1.22500			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future			1.20780		1.20780		1.20710	1.20710			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future			1.18690		1.18690		1.18620	1.18620			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
ZMW / R		On 14/06/2019	Foreign Exchange Future	1.15460	1.15460	1.15450	1.15450			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>4,255,402,464.49</b>	<b>120,857</b>	<b>6 006 096.00</b>
<b>Grand Total:</b>											<b>4,255,402,464.49</b>	<b>120,857</b>	<b>6 006 096.00</b>