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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 26/03/2018

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 26/03/2018	Any day expiry	11.64280	11.64280		11.78180	11.78180		13.90	0.00	594,070,500.00	51,000	0.00
\$ / R	On 27/03/2018	Any day expiry	11.65750	11.65750		11.78180	11.78180		13.56	0.00	0.00	0	0.00
\$ / R	On 27/03/2018	Any day expiry	12.50	Call	0.00800	0.00001	0.57670	0.00058	0.008	36.73	0.00	0	20,000.00
\$ / R	On 28/03/2018	Any day expiry	11.65760	11.65760		11.78170	11.78170		13.13	0.00	0.00	0	50,000.00
\$ / R	On 28/03/2018	Any day expiry	11.66	Call	44.54600	0.04455	155.38620	0.15539	44.546	13.28	0.49	0	50,000.00
\$ / R	On 28/03/2018	Any day expiry	11.85	Call	5.56420	0.00556	48.63010	0.04863	5.564	16.19	0.09	0	50,000.00
\$ / R	On 28/03/2018	Any day expiry	12.00	Call	1.00180	0.00100	18.97090	0.01897	1.002	18.48	0.02	0	5,000.00
\$ / R	On 29/03/2018	Any day expiry	11.65760	11.65760		11.78310	11.78310		13.03	0.00	0.00	0	11,709.00
\$ / R	On 29/03/2018	Any day expiry	11.73	Put	103.49980	0.10350	63.50060	0.06350	103.500	14.31	0.68	0	252.00
\$ / R	On 29/03/2018	Any day expiry	11.76	Put	126.72400	0.12672	75.18620	0.07519	126.724	14.80	0.74	0	546.00
\$ / R	On 29/03/2018	Any day expiry	11.83	Call	13.67500	0.01367	64.96490	0.06496	13.675	15.92	0.16	0	252.00
\$ / R	On 29/03/2018	Any day expiry	11.87	Call	9.86910	0.00987	52.07290	0.05207	9.869	16.57	0.12	0	546.00
\$ / R	On 29/03/2018	Any day expiry	11.96	Call	4.83290	0.00483	31.14890	0.03115	4.833	18.02	0.06	0	60,000.00
\$ / R	On 29/03/2018	Any day expiry	13.00	Call	0.01000	0.00001	0.04820	0.00005	0.010	32.61	0.00	0	4,000.00
\$ / R	On 06/04/2018	Any day expiry	11.66790	11.66790		11.79430	11.79430		12.17	0.00	936,372,000.00	80,000	40,250.00
\$ / R	On 06/04/2018	Any day expiry	11.61	Call	131.68030	0.13168	238.05670	0.23806	131.680	12.42	0.60	100,000	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	12.00	Call	17.65170	0.01765	52.73080	0.05273	17.652	13.99	0.13	0.00	0	100,000.00
\$ / R	On 06/04/2018	Any day expiry	12.05	Call	13.28660	0.01329	42.02220	0.04202	13.287	14.25	0.10	0.00	0	20,000.00
\$ / R	On 16/04/2018	Any day expiry			11.68520	11.68520	11.81150	11.81150		12.36	0.00	0.00	0	54.00
\$ / R	On 17/04/2018	Any day expiry			11.68700	11.68700	11.81320	11.81320		12.44	0.00	0.00	0	1,551.00
\$ / R	On 24/04/2018	Any day expiry			11.69910	11.69910	11.82530	11.82530		12.54	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			11.70080	11.70080	11.82700	11.82700		12.57	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	3,299.45750	3.29946	3,173.39260	3.17339	3,299.458	27.73	1.00	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	0.04500	0.00005	0.13600	0.00014	0.045	29.19	0.00	0.00	0	2,000.00
\$ / R	On 26/04/2018	Any day expiry			11.70260	11.70260	11.82870	11.82870		12.64	0.00	1,172,020.00	100	1,846.00
\$ / R	On 30/04/2018	Any day expiry			11.70950	11.70950	11.83560	11.83560		12.58	0.00	0.00	0	506.00
\$ / R	On 30/04/2018	Any day expiry	11.70	Put	177.14580	0.17715	135.76810	0.13577	177.146	12.58	0.48	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	11.76	Put	211.63220	0.21163	162.54860	0.16255	211.632	12.78	0.54	0.00	0	202.00
\$ / R	On 30/04/2018	Any day expiry	11.78	Put	223.80380	0.22380	172.12830	0.17213	223.804	12.85	0.55	0.00	0	100.00
\$ / R	On 30/04/2018	Any day expiry	11.87	Call	121.96870	0.12197	185.31590	0.18532	121.969	13.16	0.38	0.00	0	202.00
\$ / R	On 30/04/2018	Any day expiry	11.91	Call	109.94930	0.10995	169.26430	0.16926	109.949	13.29	0.35	0.00	0	100.00
\$ / R	On 30/04/2018	Any day expiry	12.10	Call	66.26090	0.06626	108.29520	0.10830	66.261	13.94	0.23	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	2,091.12780	2.09113	1,965.76560	1.96577	2,091.128	19.13	1.00	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	0.60710	0.00061	0.79940	0.00080	0.607	29.07	0.00	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	0.20220	0.00020	0.45740	0.00046	0.202	29.07	0.00	0.00	0	500.00
\$ / R	On 02/05/2018	Any day expiry			11.71250	11.71250	11.83870	11.83870		12.65	0.00	0.00	0	0.00
\$ / R	On 02/05/2018	Any day expiry	11.50	Put	95.51110	0.09551	71.12400	0.07112	95.511	12.37	0.31	0.00	0	2,000.00
\$ / R	On 02/05/2018	Any day expiry	11.80	Call	153.23690	0.15324	225.22000	0.22522	153.237	12.98	0.44	0.00	0	2,000.00
\$ / R	On 02/05/2018	Any day expiry	12.50	Call	24.26460	0.02426	43.75360	0.04375	24.265	15.21	0.09	0.00	0	2,000.00
\$ / R	On 07/05/2018	Any day expiry			11.72010	11.72010	11.84640	11.84640		12.62	0.00	0.00	0	0.00
\$ / R	On 07/05/2018	Any day expiry	12.00	Call	106.23920	0.10624	159.04150	0.15904	106.239	13.60	0.31	0.00	0	100,000.00
\$ / R	On 09/05/2018	Any day expiry			11.72320	11.72320	11.84950	11.84950		12.85	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	1,035.81080	1.03581	923.37740	0.92338	1,035.811	15.82	0.93	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	2,137.98620	2.13799	2,012.87960	2.01288	2,137.986	18.52	0.99	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	0.46070	0.00046	0.81540	0.00082	0.461	27.44	0.00	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			11.72620	11.72620	11.85260	11.85260		12.92	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			11.73080	11.73080	11.85720	11.85720		12.86	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	1,043.02870	1.04303	931.91570	0.93192	1,043.029	15.81	0.92	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	2,770.18880	2.77019	2,644.24770	2.64425	2,770.189	21.22	1.00	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	0.41130	0.00041	0.71140	0.00071	0.411	26.37	0.00	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			11.73230	11.73230	11.85870	11.85870		12.90	0.00	0.00	0	0.00
\$ / R	On 15/05/2018	Any day expiry	10.90	Put	14.51170	0.01451	11.04420	0.01104	14.512	12.92	0.06	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	11.70	Put	206.15740	0.20616	162.79950	0.16280	206.157	12.83	0.47	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	12.20	Call	84.66280	0.08466	125.25750	0.12526	84.663	14.30	0.24	0.00	0	1,000.00
\$ / R	On 18/05/2018	Any day expiry			11.73690	11.73690	11.86340	11.86340		12.99	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry	12.00	Put	401.47750	0.40148	330.76680	0.33077	401.478	13.75	0.65	0.00	0	51,000.00
\$ / R	On 31/05/2018	Any day expiry			11.75650	11.75650	11.88330	11.88330		13.03	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	2,048.43490	2.04843	1,925.35870	1.92536	2,048.435	17.33	0.98	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	1.50640	0.00151	2.27890	0.00228	1.506	23.80	0.00	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	0.57200	0.00057	0.93980	0.00094	0.572	23.80	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		11.78270	11.78270	11.90990	11.90990		13.22	0.00	1,128,912,269.70	95,811	855,846.00
\$ / R	11.00	Put	Foreign Exchange Future	40.21020	0.04021	28.69990	0.02870	40.210	12.28	0.12	0.00	0	60,750.00	
\$ / R	11.20	Put	Foreign Exchange Future	74.92700	0.07493	57.53730	0.05754	74.927	12.41	0.19	0.00	0	2,550.00	
\$ / R	11.35	Call	Foreign Exchange Future	547.18540	0.54719	649.92710	0.64993	547.185	12.61	0.74	0.00	0	10,000.00	
\$ / R	11.45	Call	Foreign Exchange Future	480.18570	0.48019	577.57470	0.57757	480.186	12.75	0.69	0.00	0	10,000.00	
\$ / R	11.50	Put	Foreign Exchange Future	166.06100	0.16606	133.41560	0.13342	166.061	12.81	0.34	0.00	0	66.00	
\$ / R	11.60	Put	Foreign Exchange Future	207.42970	0.20743	168.86190	0.16886	207.430	12.95	0.39	0.00	0	4,000.00	
\$ / R	11.70	Call	Foreign Exchange Future	337.12370	0.33712	419.58720	0.41959	337.124	13.08	0.56	0.00	0	60.00	
\$ / R	11.75	Put	Foreign Exchange Future	280.00390	0.28000	232.12590	0.23213	280.004	13.15	0.47	0.00	0	60,000.00	
\$ / R	11.77	Put	Foreign Exchange Future	290.61820	0.29062	241.47910	0.24148	290.618	13.18	0.48	0.00	0	76,000.00	
\$ / R	11.80	Put	Foreign Exchange Future	306.94410	0.30694	255.90670	0.25591	306.944	13.22	0.50	0.00	0	1,500.00	
\$ / R	11.90	Put	Foreign Exchange Future	367.80070	0.36780	307.43450	0.30743	367.801	13.49	0.55	0.00	0	9,500.00	
\$ / R	12.00	Call	Foreign Exchange Future	216.26400	0.21626	276.63400	0.27663	216.264	13.76	0.40	0.00	0	3,000.00	
\$ / R	12.00	Put	Foreign Exchange Future	433.56400	0.43356	366.73400	0.36673	433.564	13.76	0.60	35,129,749.20	5,000	35,050.00	
\$ / R	12.12	Put	Foreign Exchange Future	518.30980	0.51831	444.18030	0.44418	518.310	14.08	0.65	0.00	0	372.00	
\$ / R	12.13	Call	Foreign Exchange Future	178.33510	0.17834	230.82440	0.23082	178.335	14.11	0.35	0.00	0	500.00	
\$ / R	12.14	Put	Foreign Exchange Future	533.00090	0.53300	457.71110	0.45771	533.001	14.13	0.66	0.00	0	155,500.00	
\$ / R	12.14	Call	Foreign Exchange Future	175.70090	0.17570	227.61110	0.22761	175.701	14.13	0.34	0.00	0	8,000.00	
\$ / R	12.15	Put	Foreign Exchange Future	540.40270	0.54040	464.54000	0.46454	540.403	14.16	0.66	0.00	0	500.00	
\$ / R	12.24	Call	Foreign Exchange Future	151.35970	0.15136	197.72230	0.19772	151.360	14.40	0.30	0.00	0	500.00	
\$ / R	12.25	Put	Foreign Exchange Future	616.41670	0.61642	535.04990	0.53505	616.417	14.43	0.70	0.00	0	2,415.00	
\$ / R	12.30	Put	Foreign Exchange Future	655.69400	0.65569	571.73940	0.57174	655.694	14.56	0.72	0.00	0	24,500.00	
\$ / R	12.40	Put	Foreign Exchange Future	736.52070	0.73652	647.73530	0.64774	736.521	14.83	0.75	65,832,471.94	7,420	12,603.00	
\$ / R	12.50	Call	Foreign Exchange Future	102.33720	0.10234	136.78940	0.13679	102.337	15.08	0.22	0.00	0	2,550.00	
\$ / R	12.50	Put	Foreign Exchange Future	819.63720	0.81964	726.88940	0.72689	819.637	15.08	0.78	0.00	0	114,600.00	
\$ / R	12.75	Put	Foreign Exchange Future	1,037.28840	1.03729	935.17390	0.93517	1,037.288	15.69	0.84	0.00	0	66.00	
\$ / R	12.96	Put	Foreign Exchange Future	1,228.39670	1.22840	1,120.26110	1.12026	1,228.397	16.20	0.88	0.00	0	2,700.00	
\$ / R	13.00	Call	Foreign Exchange Future	48.15820	0.04816	66.24140	0.06624	48.158	16.30	0.11	26,276,536.00	20,000	15,500.00	
\$ / R	13.00	Put	Foreign Exchange Future	1,265.45820	1.26546	1,156.34140	1.15634	1,265.458	16.30	0.89	0.00	0	21,728.00	
\$ / R	13.05	Put	Foreign Exchange Future	1,311.54230	1.31154	1,201.76140	1.20176	1,311.542	16.37	0.90	0.00	0	1,250.00	
\$ / R	13.17	Put	Foreign Exchange Future	1,423.36510	1.42337	1,311.10730	1.31111	1,423.365	16.55	0.91	0.00	0	965.00	
\$ / R	13.20	Put	Foreign Exchange Future	1,451.56390	1.45156	1,338.57450	1.33857	1,451.564	16.59	0.92	0.00	0	372.00	
\$ / R	13.30	Put	Foreign Exchange Future	1,546.17700	1.54618	1,430.96170	1.43096	1,546.177	16.74	0.93	0.00	0	25,500.00	
\$ / R	13.35	Call	Foreign Exchange Future	26.50640	0.02651	37.49310	0.03749	26.506	16.81	0.07	0.00	0	60,000.00	
\$ / R	13.46	Put	Foreign Exchange Future	1,699.25120	1.69925	1,581.09040	1.58109	1,699.251	16.97	0.94	0.00	0	5,183.00	
\$ / R	13.48	Put	Foreign Exchange Future	1,718.51170	1.71851	1,600.02990	1.60003	1,718.512	17.00	0.95	82,787,214.53	7,420	7,420.00	
\$ / R	13.50	Put	Foreign Exchange Future	1,737.79660	1.73780	1,619.00500	1.61900	1,737.797	17.03	0.95	0.00	0	114,600.00	
\$ / R	13.64	Put	Foreign Exchange Future	1,873.42540	1.87343	1,752.71860	1.75272	1,873.425	17.24	0.96	0.00	0	70,530.00	
\$ / R	13.75	Put	Foreign Exchange Future	1,980.66100	1.98066	1,858.73010	1.85873	1,980.661	17.40	0.96	0.00	0	2,415.00	
\$ / R	13.80	Put	Foreign Exchange Future	2,029.56880	2.02957	1,907.15230	1.90715	2,029.569	17.47	0.97	0.00	0	500.00	
\$ / R	13.81	Put	Foreign Exchange Future	2,039.36140	2.03936	1,916.85250	1.91685	2,039.361	17.49	0.97	0.00	0	40,000.00	
\$ / R	13.83	Put	Foreign Exchange Future	2,058.95730	2.05896	1,936.26900	1.93627	2,058.957	17.52	0.97	0.00	0	300.00	
\$ / R	13.84	Put	Foreign Exchange Future	2,068.76040	2.06876	1,945.98450	1.94598	2,068.760	17.53	0.97	0.00	0	500.00	
\$ / R	13.90	Put	Foreign Exchange Future	2,127.64860	2.12765	2,004.37850	2.00438	2,127.649	17.62	0.97	0.00	0	1,000.00	

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\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Call	8.73530	0.00874	11.94930	0.01195	8.735	17.77	0.02	0.00	0	30,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	2,226.03530	2.22604	2,102.04930	2.10205	2,226.035	17.77	0.98	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	2,324.67960	2.32468	2,200.09600	2.20010	2,324.680	17.92	0.98	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	2,473.33470	2.47333	2,347.74460	2.34774	2,473.335	18.26	0.98	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	4.43070	0.00443	5.82300	0.00582	4.431	19.03	0.01	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	3.68350	0.00368	5.12030	0.00512	3.684	19.53	0.01	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	3.33950	0.00334	4.79140	0.00479	3.339	19.80	0.01	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	2.53600	0.00254	4.00550	0.00401	2.536	20.63	0.01	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	2.47090	0.00247	3.94050	0.00394	2.471	20.71	0.01	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	2.30830	0.00231	3.77730	0.00378	2.308	20.93	0.01	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	2.16040	0.00216	3.62760	0.00363	2.160	21.15	0.01	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	1.76650	0.00177	3.40980	0.00341	1.767	21.29	0.00	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	1.53370	0.00153	3.08190	0.00308	1.534	21.29	0.00	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	1.44310	0.00144	2.91630	0.00292	1.443	21.29	0.00	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	0.84470	0.00084	1.79380	0.00179	0.845	21.29	0.00	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	0.38490	0.00038	0.87900	0.00088	0.385	21.29	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	0.23820	0.00024	0.56860	0.00057	0.238	21.29	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	0.22300	0.00022	0.53550	0.00054	0.223	21.29	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.18680	0.00019	0.45590	0.00046	0.187	21.29	0.00	59,162.63	7,420	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.17470	0.00017	0.42910	0.00043	0.175	21.29	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.13060	0.00013	0.32950	0.00033	0.131	21.29	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.07070	0.00007	0.18870	0.00019	0.071	21.29	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.05880	0.00006	0.15960	0.00016	0.059	21.29	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.03610	0.00004	0.10240	0.00010	0.036	21.29	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.02420	0.00002	0.07110	0.00007	0.024	21.29	0.00	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			11.79870	11.79870	11.92620	11.92620		13.33	0.00	0.00	0	1,790.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	2,020.72180	2.02072	1,899.83110	1.89983	2,020.722	17.72	0.95	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	1.20830	0.00121	2.93510	0.00294	1.208	19.94	0.00	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	0.43930	0.00044	1.20700	0.00121	0.439	19.94	0.00	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			11.80310	11.80310	11.93070	11.93070		13.30	0.00	0.00	0	100.00
\$ / R	On 06/07/2018	Any day expiry			11.80900	11.80900	11.93670	11.93670		13.36	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	498.76730	0.49877	430.13030	0.43013	498.767	14.02	0.60	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	30.80100	0.03080	41.31750	0.04132	30.801	17.32	0.07	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	25.87850	0.02588	34.60940	0.03461	25.878	17.55	0.06	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			11.82980	11.82980	11.95770	11.95770		13.55	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			11.83570	11.83570	11.96370	11.96370		13.54	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	2,629.34460	2.62934	2,507.67030	2.50767	2,629.345	18.29	0.97	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	1.15910	0.00116	2.44500	0.00245	1.159	18.62	0.00	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			11.83720	11.83720	11.96520	11.96520		13.55	0.00	0.00	0	70.00
\$ / R	On 27/07/2018	Any day expiry			11.84020	11.84020	11.96830	11.96830		13.58	0.00	0.00	0	1,345.00
\$ / R	On 31/07/2018	Any day expiry			11.84610	11.84610	11.97430	11.97430		13.57	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,994.11550	1.99412	1,877.97730	1.87798	1,994.115	17.47	0.92	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	1.67960	0.00168	3.39010	0.00339	1.680	18.31	0.00	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	0.64460	0.00064	1.42570	0.00143	0.645	18.31	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		11.85650	11.85650	11.98480	11.98480		13.59	0.00	0.00	0	0.00
\$ / R	12.32	Put	On 07/08/2018	Any day expiry	697.89510	0.69790	621.98070	0.62198	697.895	14.61	0.65	0.00	0	1,880.00
\$ / R	13.86	Put	On 07/08/2018	Any day expiry	2,045.98080	2.04598	1,929.97360	1.92997	2,045.981	17.51	0.92	0.00	0	1,880.00
\$ / R	16.18	Call	On 07/08/2018	Any day expiry	0.97680	0.00098	2.17540	0.00218	0.977	18.02	0.00	0.00	0	1,880.00
\$ / R		On 13/08/2018	Any day expiry		11.86540	11.86540	11.99380	11.99380		13.59	0.00	0.00	0	70.00
\$ / R		On 31/08/2018	Any day expiry		11.89210	11.89210	12.02080	12.02080		13.74	0.00	0.00	0	1,766.00
\$ / R	13.80	Put	On 31/08/2018	Any day expiry	1,971.96000	1.97196	1,860.12200	1.86012	1,971.960	17.21	0.90	0.00	0	1,000.00
\$ / R	16.05	Call	On 31/08/2018	Any day expiry	4.46620	0.00447	3.82810	0.00383	4.466	18.88	0.01	0.00	0	500.00
\$ / R	16.57	Call	On 31/08/2018	Any day expiry	2.02890	0.00203	1.65070	0.00165	2.029	18.88	0.00	0.00	0	500.00
\$ / R		On 17/09/2018	Foreign Exchange Future		11.91730	11.91730	12.04630	12.04630		13.74	0.00	703,120.70	59	50,427.00
\$ / R	11.50	Put	On 17/09/2018	Foreign Exchange Future	250.58270	0.25058	214.33480	0.21433	250.583	13.21	0.33	0.00	0	45,000.00
\$ / R	11.60	Put	On 17/09/2018	Foreign Exchange Future	292.99620	0.29300	252.99800	0.25300	292.996	13.34	0.37	0.00	0	2,000.00
\$ / R	11.75	Put	On 17/09/2018	Foreign Exchange Future	363.85190	0.36385	318.16580	0.31817	363.852	13.54	0.42	0.00	0	73,314.00
\$ / R	11.85	Put	On 17/09/2018	Foreign Exchange Future	415.80010	0.41580	366.32020	0.36632	415.800	13.67	0.46	0.00	0	48,200.00
\$ / R	12.00	Put	On 17/09/2018	Foreign Exchange Future	502.40150	0.50240	445.39220	0.44539	502.402	13.93	0.51	0.00	0	13,250.00
\$ / R	12.30	Put	On 17/09/2018	Foreign Exchange Future	699.73750	0.69974	629.74360	0.62974	699.738	14.49	0.60	0.00	0	100.00
\$ / R	12.50	Call	On 17/09/2018	Foreign Exchange Future	262.81990	0.26282	314.41210	0.31441	262.820	14.87	0.34	0.00	0	100.00
\$ / R	12.61	Put	On 17/09/2018	Foreign Exchange Future	930.01750	0.93002	848.66300	0.84866	930.018	15.09	0.69	0.00	0	5,300.00
\$ / R	12.65	Put	On 17/09/2018	Foreign Exchange Future	961.40060	0.96140	878.66630	0.87867	961.401	15.16	0.70	0.00	0	1,550.00
\$ / R	12.85	Put	On 17/09/2018	Foreign Exchange Future	1,123.03790	1.12304	1,033.66610	1.03367	1,123.038	15.55	0.74	0.00	0	750.00
\$ / R	13.25	Put	On 17/09/2018	Foreign Exchange Future	1,464.10580	1.46411	1,365.52130	1.36552	1,464.106	16.26	0.81	0.00	0	73,314.00
\$ / R	13.30	Call	On 17/09/2018	Foreign Exchange Future	125.22590	0.12523	154.41640	0.15442	125.226	16.33	0.18	0.00	0	1,500.00
\$ / R	13.65	Call	On 17/09/2018	Foreign Exchange Future	89.66220	0.08966	111.43600	0.11144	89.662	16.84	0.13	0.00	0	1,464.00
\$ / R	15.97	Call	On 17/09/2018	Foreign Exchange Future	9.24110	0.00924	9.91350	0.00991	9.241	19.30	0.02	0.00	0	5,300.00
\$ / R	16.04	Call	On 17/09/2018	Foreign Exchange Future	8.43620	0.00844	9.03810	0.00904	8.436	19.30	0.02	0.00	0	1,550.00
\$ / R	16.14	Call	On 17/09/2018	Foreign Exchange Future	7.40020	0.00740	7.91270	0.00791	7.400	19.30	0.01	0.00	0	750.00
\$ / R	16.29	Call	On 17/09/2018	Foreign Exchange Future	6.06840	0.00607	6.46890	0.00647	6.068	19.30	0.01	0.00	0	73,314.00
\$ / R		On 28/09/2018	Any day expiry		11.93360	11.93360	12.06290	12.06290		13.85	0.00	0.00	0	1,295.00
\$ / R	13.80	Put	On 28/09/2018	Any day expiry	1,954.38030	1.95438	1,845.90860	1.84591	1,954.380	17.01	0.87	0.00	0	1,000.00
\$ / R	16.25	Call	On 28/09/2018	Any day expiry	8.62740	0.00863	10.61070	0.01061	8.627	19.39	0.02	0.00	0	500.00
\$ / R	16.80	Call	On 28/09/2018	Any day expiry	4.29310	0.00429	5.34690	0.00535	4.293	19.39	0.01	0.00	0	500.00
\$ / R		On 25/10/2018	Any day expiry		11.97310	11.97310	12.10340	12.10340		13.91	0.00	0.00	0	70.00
\$ / R		On 29/10/2018	Any day expiry		11.97900	11.97900	12.10930	12.10930		13.91	0.00	0.00	0	225.00
\$ / R		On 31/10/2018	Any day expiry		11.98190	11.98190	12.11230	12.11230		14.00	0.00	0.00	0	430.00
\$ / R	13.80	Put	On 31/10/2018	Any day expiry	1,938.86320	1.93886	1,833.58320	1.83358	1,938.863	16.93	0.84	0.00	0	1,000.00
\$ / R	16.47	Call	On 31/10/2018	Any day expiry	14.35840	0.01436	17.90990	0.01791	14.358	19.69	0.02	0.00	0	500.00
\$ / R	17.02	Call	On 31/10/2018	Any day expiry	7.91590	0.00792	10.03460	0.01003	7.916	19.69	0.01	0.00	0	500.00
\$ / R		On 05/11/2018	Any day expiry		11.98920	11.98920	12.11980	12.11980		14.00	0.00	0.00	0	0.00
\$ / R	11.90	Put	On 05/11/2018	Any day expiry	473.72200	0.47372	423.87230	0.42387	473.722	13.86	0.45	0.00	0	1,880.00
\$ / R	13.86	Put	On 05/11/2018	Any day expiry	1,990.63060	1.99063	1,884.72710	1.88473	1,990.631	16.98	0.85	0.00	0	1,880.00
\$ / R	16.81	Call	On 05/11/2018	Any day expiry	10.91470	0.01091	13.77190	0.01377	10.915	19.68	0.02	0.00	0	1,880.00
\$ / R		On 13/11/2018	Any day expiry		12.00090	12.00090	12.13180	12.13180		14.01	0.00	0.00	0	70.00
\$ / R		On 16/11/2018	Any day expiry		12.00530	12.00530	12.13630	12.13630		14.03	0.00	0.00	0	0.00
\$ / R	10.83	Put	On 16/11/2018	Any day expiry	96.25110	0.09625	85.93300	0.08593	96.251	12.77	0.15	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	363.85910	0.36386	321.94280	0.32194	363.859	13.58	0.38	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	215.74180	0.21574	253.61060	0.25361	215.742	16.14	0.25	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			12.02580	12.02580	12.15730	12.15730		14.11	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,926.43770	1.92644	1,823.67140	1.82367	1,926.438	16.85	0.82	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	18.41450	0.01841	22.72200	0.02272	18.415	19.67	0.03	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	10.12710	0.01013	12.70250	0.01270	10.127	19.67	0.02	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			12.04190	12.04190	12.17380	12.17380		14.12	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,790.56750	1.79057	1,691.55940	1.69156	1,790.568	16.62	0.79	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	52.94250	0.05294	61.09560	0.06110	52.943	19.62	0.06	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			12.04630	12.04630	12.17830	12.17830		14.13	0.00	385,481.60	32	21,336.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	364.49510	0.36450	324.00530	0.32401	364.495	13.56	0.36	764,403.63	176	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	415.96210	0.41596	478.16400	0.47816	415.962	14.84	0.41	0.00	0	150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.96	Put	1,215.59370	1.21559	1,131.30490	1.13130	1,215.594	15.62	0.69	0.00	0	23,443.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	293.81060	0.29381	340.40910	0.34041	293.811	15.69	0.31	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	256.93860	0.25694	298.30800	0.29831	256.939	16.04	0.27	0.00	0	7,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	167.31070	0.16731	197.81330	0.19781	167.311	16.81	0.19	401,010.00	176	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.89	Call	83.15960	0.08316	96.27770	0.09628	83.160	18.35	0.10	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	43.65460	0.04365	52.64730	0.05265	43.655	19.62	0.05	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.24	Call	13.39120	0.01339	16.71680	0.01672	13.391	19.62	0.02	0.00	0	23,443.00
\$ / R	On 31/12/2018	Any day expiry			12.07110	12.07110	12.20370	12.20370		14.13	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,914.13180	1.91413	1,814.14830	1.81415	1,914.132	16.74	0.80	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	21.99240	0.02199	27.17740	0.02718	21.992	19.53	0.03	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	12.22420	0.01222	15.37580	0.01538	12.224	19.53	0.02	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			12.13430	12.13430	12.26800	12.26800		14.29	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			12.18170	12.18170	12.31620	12.31620		14.29	0.00	0.00	0	2,515.00
\$ / R	On 14/06/2019	Foreign Exchange Future			12.32100	12.32100	12.45470	12.45470		14.65	0.00	0.00	0	3,087.00
\$ / R	On 13/12/2019	Foreign Exchange Future			12.61270	12.61270	12.74340	12.74340		15.11	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	58.05320	0.05805	68.24720	0.06825	58.053	19.56	0.05	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			12.90880	12.90880	13.04120	13.04120		15.55	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			12.98530	12.98530	13.11950	13.11950		15.71	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			13.06500	13.06500	13.20130	13.20130		15.82	0.00	0.00	0	0.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			11.78270	11.78270	11.90990	11.90990		13.22	0.00	483,090.70	41	415.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			11.91730	11.91730	12.04630	12.04630		13.74	0.00	0.00	0	50.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			12.04630	12.04630	12.17830	12.17830		14.13	0.00	0.00	0	34.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			12.32100	12.32100	12.45470	12.45470		14.65	0.00	0.00	0	0.00
£ / R	On 30/04/2018	Any day expiry			16.68590	16.68590	16.78460	16.78460		13.35	0.00	0.00	0	9.00
£ / R	On 15/05/2018	Any day expiry			16.72790	16.72790	16.82710	16.82710		13.75	0.00	0.00	0	11.00
£ / R	On 18/06/2018	Foreign Exchange Future			16.82150	16.82150	16.92180	16.92180		14.09	0.00	67,370,107.50	4,005	180,552.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	904.89680	0.90490	847.80610	0.84781	904.897	15.02	0.70	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	8.77450	0.00877	12.12490	0.01212	8.775	18.53	0.02	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future			17.07840	17.07840	17.18110	17.18110		14.62	0.00	2,664,230.40	156	15,766.00
£ / R	On 14/12/2018	Foreign Exchange Future			17.32750	17.32750	17.43480	17.43480		15.06	0.00	15,664,060.00	904	3,045.00

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 18/03/2019	Foreign Exchange Future			17.59860		17.59860		17.70870	17.70870		15.27	0.00	76,659,501.60	4,356	3,129.00
£ / R	On 14/06/2019	Foreign Exchange Future			17.86600		17.86600		17.97440	17.97440		15.16	0.00	83,970,200.00	4,700	5,465.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.11274		0.11274		0.11393	0.11393		15.08	0.00	0.00	0	8,286.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.11479		0.11479		0.11601	0.11601		12.93	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.11683		0.11683		0.11808	0.11808		12.28	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12133		0.12133		0.12263	0.12263		13.75	0.00	0.00	0	0.00
€ / R	On 29/03/2018	Any day expiry			14.50940		14.50940		14.54240	14.54240		11.76	0.00	0.00	0	3.00
€ / R	On 11/04/2018	Any day expiry			14.54680		14.54680		14.58150	14.58150		11.27	0.00	0.00	0	107.00
€ / R	On 30/04/2018	Any day expiry			14.60970		14.60970		14.64380	14.64380		11.58	0.00	0.00	0	16.00
€ / R	On 23/05/2018	Any day expiry			14.67780		14.67780		14.71220	14.71220		11.99	0.00	0.00	0	41.00
€ / R	On 18/06/2018	Foreign Exchange Future			14.75400		14.75400		14.78880	14.78880		12.24	0.00	27,398,178.00	1,857	120,870.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	22.17030		0.02217	20.89940	0.02090	22.170	12.07	12.07	0.06	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	41.58600		0.04159	40.73480	0.04073	41.586	11.83	11.83	0.10	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	69.24630		0.06925	69.25320	0.06925	69.246	11.62	11.62	0.16	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	135.39990		0.13540	133.87480	0.13387	135.400	11.80	11.80	0.26	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.30	Call	604.92580		0.60493	638.10210	0.63810	604.926	11.85	11.85	0.72	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.40	Call	539.43240		0.53943	572.35650	0.57236	539.432	11.94	11.94	0.67	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	252.77090		0.25277	278.95870	0.27896	252.771	12.74	12.74	0.41	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	678.20980		0.67821	665.60180	0.66560	678.210	13.23	13.23	0.69	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.63	Call	109.30700		0.10931	125.98500	0.12598	109.307	13.95	13.95	0.20	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.00	Call	65.44290		0.06544	77.00830	0.07701	65.443	14.58	14.58	0.13	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,721.17380		1.72117	1,693.72630	1.69373	1,721.174	15.27	15.27	0.93	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	4.60320		0.00460	5.40530	0.00541	4.603	20.30	20.30	0.01	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	0.53770		0.00054	0.70080	0.00070	0.538	22.43	22.43	0.00	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.03040		15.03040		15.06680	15.06680		12.83	0.00	48,698,496.00	3,240	52,372.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	50.53430		0.05053	52.16690	0.05217	50.534	11.75	11.75	0.09	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	193.68510		0.19369	193.80460	0.19380	193.685	12.07	12.07	0.25	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	1,092.67710		1.09268	1,077.77240	1.07777	1,092.677	13.97	13.97	0.69	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	129.02300		0.12902	141.28400	0.14128	129.023	15.16	15.16	0.16	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	16.28860		0.01629	18.71430	0.01871	16.289	18.55	18.55	0.02	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.30540		15.30540		15.34480	15.34480		13.17	0.00	48,303,842.40	3,156	4,549.00
€ / R	On 18/03/2019	Foreign Exchange Future			15.61050		15.61050		15.65230	15.65230		13.38	0.00	47,893,014.00	3,068	2,625.00
€ / R	On 14/06/2019	Foreign Exchange Future			15.85660		15.85660		15.89540	15.89540		13.76	0.00	54,356,424.80	3,428	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap			92.36000		92.36000		92.60000	92.60000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			89.25000		89.25000		89.50000	89.50000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			87.90000		87.90000		88.15000	88.15000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			90.00000		90.00000		90.25000	90.25000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			93.76000		93.76000		94.01000	94.01000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			92.24000		92.24000		92.49000	92.49000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			94.26000		94.26000		94.51000	94.51000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			97.96000		97.96000		98.20000	98.20000			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 20/12/2027	Interest Rate Swap	98.25000	98.25000	98.25000	98.48000	98.48000				0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap	93.35000	93.35000	93.35000	93.58000	93.58000				0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap	98.83000	98.83000	98.83000	99.06000	99.06000				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	100.02000	100.02000	100.02000	100.03000	100.03000				0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap	100.41000	100.41000	100.41000	100.43000	100.43000				0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap	99.35000	99.35000	99.35000	99.37000	99.37000				0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap	99.94000	99.94000	99.94000	99.96000	99.96000				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	98.49000	98.49000	98.49000	98.50000	98.50000				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.79000	98.79000	98.79000	98.81000	98.81000				0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.10000	99.10000	99.10000	99.12000	99.12000				0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.39000	99.39000	99.39000	99.42000	99.42000				0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.69000	99.69000	99.69000	99.72000	99.72000				0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap	100.55000	100.55000	100.55000	100.57000	100.57000				0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap	98.19000	98.19000	98.19000	98.23000	98.23000				0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap	99.96000	99.96000	99.96000	100.01000	100.01000				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	95.35000	95.35000	95.35000	95.39000	95.39000				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	94.47000	94.47000	94.47000	94.51000	94.51000				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	93.55000	93.55000	93.55000	93.59000	93.59000				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	93.60000	93.60000	93.60000	93.66000	93.66000				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	95.68000	95.68000	95.68000	95.76000	95.76000				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	95.71000	95.71000	95.71000	95.80000	95.80000				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	96.79000	96.79000	96.79000	96.89000	96.89000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	98.89000	98.89000	98.89000	99.00000	99.00000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	100.05000	100.05000	100.05000	100.17000	100.17000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	95.03000	95.03000	95.03000	95.15000	95.15000				0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap	99.29000	99.29000	99.29000	99.42000	99.42000				0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	593.39600	593.39600	593.39600	591.97000	591.97000				0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	701.02200	701.02200	701.02200	697.35100	697.35100				0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	644.20900	644.20900	644.20900	639.66000	639.66000				0.00	38,652,540.00	6	811.00
AU\$ / R	On 29/03/2018	Any day expiry	8.99680	8.99680	8.99680	9.11550	9.11550			10.75	0.00	0.00	0	46.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.09650	9.09650	9.09650	9.21680	9.21680			10.94	0.00	14,654,461.50	1,611	9,675.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.20690	9.20690	9.20690	9.32900	9.32900			11.42	0.00	2,301,725.00	250	650.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.31450	9.31450	9.31450	9.43890	9.43890			12.47	0.00	2,328,625.00	250	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	9.54540	9.54540	9.54540	9.67210	9.67210			12.86	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	9.13650		9.13650		9.28630	9.28630		12.29	0.00	913,650.00	100	1,140.00
CAD / R	On 14/12/2018	Foreign Exchange Future	9.36790		9.36790		9.52230	9.52230		12.97	0.00	0.00	0	0.00
CF CANDO CAHB	On 28/03/2018	Can-Do Future	0.00000		0.00000		0.00350	0.00350			0.00	0.00	0	5,000.00
CF CANDO CAHC	On 28/03/2018	Can-Do Future	0.00000		0.00000		0.00020	0.00020			0.00	0.00	0	5,000.00
CF CANDO CAHE	On 28/03/2018	Can-Do Future	0.00000		0.00000		0.20330	0.20330			0.00	0.00	0	5,000.00
CHF / R	On 18/06/2018	Foreign Exchange Future	12.56860		12.56860		12.65060	12.65060		11.55	0.00	0.00	0	1,215.00
CHF / R	On 17/09/2018	Foreign Exchange Future	12.81700		12.81700		12.90170	12.90170		12.25	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future	13.06430		13.06430		13.15270	13.15270		12.81	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	13.55240		13.55240		13.64030	13.64030		13.31	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.87520		1.87520		1.88030	1.88030		11.96	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.88940		1.88940		1.89450	1.89450		12.80	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	1.90290		1.90290		1.90810	1.90810		13.29	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	1.93270		1.93270		1.93720	1.93720		13.93	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.00540		2.00540		2.00990	2.00990		13.31	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.04540		2.04540		2.05000	2.05000		13.92	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.08000		2.08000		2.08520	2.08520		14.39	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.24910		2.24910		2.25240	2.25240		15.06	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	9.99191		81.72384		10.09409	81.04860			0.00	0.00	0	9,466.00
ES33	On 02/08/2018	Bond Future	10.06527		83.23512		10.17082	82.54738			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		10.16246	85.45699		10.26467	84.66468			0.00	0.00	0	7,957.00
ES42	On 02/08/2018	Bond Future		10.23362	87.03728		10.33905	86.23026			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		640.30200	640.30200		636.07800	636.07800			0.00	44,821,140.00	7	473.00
HK\$/R	On 18/06/2018	Foreign Exchange Future		1.50580	1.50580		1.52150	1.52150		13.02	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.52560	1.52560		1.54130	1.54130		14.01	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.54410	1.54410		1.55990	1.55990		14.10	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.63810	1.63810		1.65290	1.65290		15.13	0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future		135.50082	135.50082		135.02796	135.02796			0.00	10,162,561.50	75	1,033.00
I2025	On 02/08/2018	Bond Future		136.63311	136.63311		136.15063	136.15063			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		103.89509	103.89509		103.68925	103.68925			0.00	0.00	0	1,370.00
I2029	On 02/08/2018	Bond Future		105.82172	105.82172		105.61129	105.61129			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		107.73545	107.73545		107.73380	107.73380			0.00	0.00	0	6,055.00
I2033	On 02/08/2018	Bond Future		109.73321	109.73321		109.73089	109.73089			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		134.22769	134.22769		133.16780	133.16780			0.00	9,395,938.30	70	8,991.00
I2038	On 02/08/2018	Bond Future		135.16372	135.16372		134.08348	134.08348			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		126.02945	126.02945		126.02695	126.02695			0.00	0.00	0	10,874.00
I2046	On 02/08/2018	Bond Future		128.36653	128.36653		128.36326	128.36326			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		135.38813	135.38813		135.38546	135.38546			0.00	14,892,694.30	110	9,788.00
I2050	On 02/08/2018	Bond Future		136.16564	136.16564		136.16235	136.16235			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		261.60900	261.60900		261.30400	261.30400			0.00	39,241,350.00	15	1,124.00
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			0.11500		0.11500		0.11580	0.11580			0.00	0.00	0	1,145.00	
KES / R	On 17/09/2018	Foreign Exchange Future			0.11350		0.11350		0.11530	0.11530			0.00	0.00	0	562.00	
KES / R	On 14/12/2018	Foreign Exchange Future			0.11220		0.11220		0.11470	0.11470			0.00	0.00	0	0.00	
KES / R	On 14/06/2019	Foreign Exchange Future			0.10940		0.10940		0.11320	0.11320			0.00	0.00	0	0.00	
NOK/R	On 18/06/2018	Foreign Exchange Future			1.54570		1.54570		1.55070	1.55070		13.25	0.00	0.00	0	0.00	
NOK/R	On 17/09/2018	Foreign Exchange Future			1.56920		1.56920		1.57420	1.57420		13.54	0.00	0.00	0	0.00	
NOK/R	On 14/12/2018	Foreign Exchange Future			1.59020		1.59020		1.59530	1.59530		13.91	0.00	0.00	0	0.00	
NOK/R	On 14/06/2019	Foreign Exchange Future			1.64020		1.64020		1.64510	1.64510		13.75	0.00	0.00	0	0.00	
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			8.58220		8.58220		8.64220	8.64220		12.01	0.00	0.00	0	0.00	
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			8.68020		8.68020		8.74130	8.74130		12.63	0.00	0.00	0	0.00	
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			8.77640		8.77640		8.83990	8.83990		13.41	0.00	0.00	0	0.00	
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.30580		9.30580		9.36720	9.36720		14.00	0.00	0.00	0	0.00	
PULA / R	On 18/06/2018	Foreign Exchange Future			1.23770		1.23770		1.24470	1.24470			0.00	0.00	0	0.00	
PULA / R	On 17/09/2018	Foreign Exchange Future			1.24530		1.24530		1.25270	1.25270			0.00	0.00	0	0.00	
PULA / R	On 14/12/2018	Foreign Exchange Future			1.25280		1.25280		1.26050	1.26050			0.00	0.00	0	0.00	
PULA / R	On 14/06/2019	Foreign Exchange Future			1.32690		1.32690		1.33360	1.33360			0.00	0.00	0	0.00	
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.42760		1.42760		1.42080	1.42080			0.00	0.00	0	0.00	
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.43310		1.43310		1.42630	1.42630			0.00	0.00	0	0.00	
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.25220		1.25220		1.24170	1.24170			0.00	0.00	0	190.00	
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.26120		1.26120		1.25070	1.25070			0.00	0.00	0	0.00	
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.86990		8.86990	0.11092	8.77740	8.77740		15.03	0.00	0.00	0	0.00	
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	2,626.64190		0.26266	0.11092	3,151.13450	0.31511	2,626.642		14.86	0.50	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.71120		8.71120	0.11092	8.62000	8.62000			16.22	0.00	0.00	0	283.00
R186	On 03/05/2018	Bond Future			7.90966		119.93207		7.99136	119.37864		6.37	0.00	1,053,003,574.60	8,780	192,508.00	
R186	On 03/05/2018	Bond Future	7.85	Call	755.55000		0.75555		573.21000	0.57321	755.550	6.11	0.44	0.00	0	500.00	
R186	On 03/05/2018	Bond Future	8.25	Put	248.46000		0.24846		395.19000	0.39519	248.460	6.56	0.18	0.00	0	3,500.00	
R186	On 03/05/2018	Bond Future	8.35	Put	157.78000		0.15778		264.32000	0.26432	157.780	6.68	0.12	0.00	0	500.00	
R186	On 03/05/2018	Bond Future	8.40	Put	124.60000		0.12460		214.34000	0.21434	124.600	6.74	0.10	0.00	0	3,500.00	
R186	On 03/05/2018	Bond Future	8.50	Put	76.43000		0.07643		138.74000	0.13874	76.430	6.87	0.07	0.00	0	3,500.00	
R186	On 03/05/2018	Bond Future	8.85	Put	12.09000		0.01209		26.59000	0.02659	12.090	7.31	0.01	0.00	0	4,745.00	
R186	On 03/05/2018	Bond Future	9.30	Call	8,963.95000		8.96395		8,411.73000	8.41173	8,963.950	7.62	1.00	6,468,899.64	54	1,093.00	
R186	On 03/05/2018	Bond Future	9.72	Put	0.01000		0.00001		0.06000	0.00006	0.010	7.62	0.00	0.00	0	10,640.00	
R186	On 03/05/2018	Bond Future	9.75	Put	0.01000		0.00001		0.04000	0.00004	0.010	7.62	0.00	0.00	0	3,200.00	
R186	On 02/08/2018	Bond Future			7.92798		116.84979		8.01326	116.28601		6.84	0.00	0.00	0	291.00	
R186	On 02/08/2018	Bond Future	7.50	Call	689.74000		0.68974		567.57000	0.56757	689.740	6.31	0.26	0.00	0	1,470.00	
R186	On 02/08/2018	Bond Future	8.25	Call	3,157.73000		3.15773		2,809.13000	2.80913	3,157.730	7.00	0.68	0.00	0	1,470.00	
R186	On 01/11/2018	Bond Future			7.94242		119.03712		8.03143	118.46311		6.77	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
R186	On 01/11/2018	Bond Future	7.96	Call	2,514.59000		2.51459	2,244.70000	2.24470	2,514.590		6.67	0.52	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	4,545.96000		4.54596	4,166.61000	4.16661	4,545.960		7.09	0.70	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	485.01000		0.48501	577.63000	0.57763	485.010		7.65	0.13	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			309.32735		309.32735	309.17434	309.17434				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			245.87098		245.87098	245.86652	245.86652			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			7.24936		103.44075	7.32615	103.13008			4.01	0.00	0.00	0	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			8.31395		99.79935	8.40561	99.13430			8.60	0.00	41,915,727.00	420	95,604.00
R2030	On 02/08/2018	Bond Future			8.34401		97.63922	8.43888	96.96184			9.28	0.00	0.00	0	127.00
R2030	On 02/08/2018	Bond Future	8.51	Call	2,753.73000		2.75373	2,389.11000	2.38911	2,753.730		9.17	0.60	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	4,718.50000		4.71850	4,229.90000	4.22990	4,718.500		9.71	0.77	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	248.24000		0.24824	325.55000	0.32555	248.240		10.55	0.09	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			8.49381		98.87556	8.58536	98.15077			9.73	0.00	0.00	0	60,218.00
R2032	On 02/08/2018	Bond Future			8.52403		100.70400	8.61848	99.96581			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			8.62896		103.80448	8.72549	102.94773			13.54	0.00	0.00	0	66,808.00
R2035	On 03/05/2018	Bond Future	8.75	Call	2,417.66000		2.41766	2,004.53000	2.00453	2,417.660		13.78	0.60	0.00	0	1,000.00
R2035	On 03/05/2018	Bond Future	9.25	Put	251.87000		0.25187	405.92000	0.40592	251.870		13.66	0.11	0.00	0	1,000.00
R2035	On 02/08/2018	Bond Future			8.65965		105.72418	8.75908	104.85141			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			8.71098		100.32344	8.81261	99.41273			11.23	0.00	0.00	0	47,828.00
R2037	On 02/08/2018	Bond Future			8.74613		97.92269	8.85076	96.99497			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			6.38641		103.98860	6.30466	104.03820			13.08	0.00	15,598,290.00	150	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

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 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			8.77606		104.54464		8.87767	103.55659		11.85	0.00	0.00	0	41,923.00
R2040	On 03/05/2018	Bond Future	8.50	Call	482.22000		0.48222		325.69000	0.32569	482.220	10.77	0.23	0.00	0	1,011.00
R2040	On 03/05/2018	Bond Future	9.00	Call	2,865.43000		2.86543		2,258.72000	2.25872	2,865.430	11.67	0.72	0.00	0	1,239.00
R2040	On 03/05/2018	Bond Future	10.00	Call	10,970.68000		10.97068		9,997.15000	9.99715	10,970.680	13.92	0.99	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			8.81148		101.97151		8.91600	100.96510		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			8.82070		101.60655		8.91720	100.64448		12.55	0.00	152,409,825.00	1,500	26,932.00
R2044	On 02/08/2018	Bond Future			8.85533		99.10430		8.95449	98.12435		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			8.77810		101.32325		8.87953	100.26907		13.09	0.00	84,098,297.50	830	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			6.58585		103.29408		6.62180	103.23708		1.05	0.00	1,446,117.12	14	23,494.00
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			6.86296		100.39930		6.92999	100.22633		2.20	0.00	0.00	0	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			8.63313		79.11598		8.73461	78.35193		11.69	0.00	130,699,598.96	1,652	87,230.00
R209	On 03/05/2018	Bond Future	8.95	Call	2,712.31000		2.71231		2,177.26000	2.17726	2,712.310	11.81	0.79	0.00	0	1,321.00
R209	On 03/05/2018	Bond Future	9.19	Call	4,195.94000		4.19594		3,544.29000	3.54429	4,195.940	12.36	0.91	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.30	Call	4,910.21000		4.91021		4,223.87000	4.22387	4,910.210	12.61	0.94	0.00	0	1,321.00
R209	On 03/05/2018	Bond Future	9.47	Put	37.49000		0.03749		79.64000	0.07964	37.490	13.00	0.03	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.75	Call	7,852.75000		7.85275		7,102.89000	7.10289	7,852.750	13.65	0.99	0.00	0	435.00
R209	On 03/05/2018	Bond Future	9.77	Put	8.93000		0.00893		22.03000	0.02203	8.930	13.70	0.01	0.00	0	250.00
R209	On 03/05/2018	Bond Future	10.00	Put	2.45000		0.00245		6.93000	0.00693	2.450	14.00	0.00	0.00	0	11,067.00
R209	On 03/05/2018	Bond Future	10.22	Put	0.51000		0.00051		1.73000	0.00173	0.510	14.00	0.00	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	0.01000		0.00001		0.04000	0.00004	0.010	14.00	0.00	0.00	0	435.00
R209	On 02/08/2018	Bond Future			8.66194		80.57904		8.76616	79.80084		12.15	0.00	0.00	0	816.00
R209	On 02/08/2018	Bond Future	8.46	Call	1,524.13000		1.52413		1,254.49000	1.25449	1,524.130	11.45	0.40	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	1,622.17000		1.62217		1,340.26000	1.34026	1,622.170	11.50	0.42	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	1,711.73000		1.71173		2,069.48000	2.06948	1,711.730	12.04	0.40	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	3,572.56000		3.57256		3,103.10000	3.10310	3,572.560	12.26	0.66	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	895.45000		0.89545		1,121.89000	1.12189	895.450	12.72	0.24	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
R209	On 02/08/2018	Bond Future	9.43	Put	606.39000		0.60639		774.65000	0.77465	606.390	13.13	0.17	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	7,413.67000		7.41367		6,756.71000	6.75671	7,413.670	13.56	0.88	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	121.38000		0.12138		167.90000	0.16790	121.380	14.00	0.04	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	20.84000		0.02084		31.60000	0.03160	20.840	14.00	0.01	0.00	0	435.00
R209	On 01/11/2018	Bond Future			8.68991		78.93872		8.79694	78.14619		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			191.64785		191.64785		191.64552	191.64552			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			156.24291		156.24291		156.24286	156.24286			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			8.38697		90.53010		8.47845	89.87561		9.42	0.00	0.00	0	44,803.00
R213	On 02/08/2018	Bond Future			8.41284		92.20426		8.50723	91.53759		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			8.74797		79.14971		8.84938	78.33628		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			9.00460		9.00460		9.08360	9.08360		11.56	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future			9.12690		9.12690		9.20730	9.20730		12.14	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future			9.24280		9.24280		9.32580	9.32580		12.51	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future			9.83300		9.83300		9.91210	9.91210		13.25	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future			2.88780		2.88780		2.93430	2.93430		11.54	0.00	3,956,286.00	1,370	8,320.00
TRY / R	On 17/09/2018	Foreign Exchange Future			2.84130		2.84130		2.88760	2.88760		12.17	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future			2.79360		2.79360		2.84080	2.84080		12.72	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future			2.79710		2.79710		2.84060	2.84060		13.44	0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future			1.20850		1.20850		1.22590	1.22590			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future			1.18730		1.18730		1.20780	1.20780			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future			1.16780		1.16780		1.18690	1.18690			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future			1.13270		1.13270		1.15460	1.15460			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
Total for Derivatives :											5,709,906,386.74	420,789	5 813 131.00
Grand Total:											5,709,906,386.74	420,789	5 813 131.00