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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 27/03/2018

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 27/03/2018	Any day expiry	11.64000	11.64000		11.65750	11.65750		13.10	0.00	0.00	0	0.00	
\$ / R	On 28/03/2018	Any day expiry	11.64310	11.64310		11.65760	11.65760		13.00	0.00	0.00	0	50,000.00	
\$ / R	On 28/03/2018	Any day expiry	11.66	Call	24.49210	0.02449	44.54600	0.04455	24.492	13.25	0.42	0	50,000.00	
\$ / R	On 28/03/2018	Any day expiry	11.85	Call	1.29920	0.00130	5.56420	0.00556	1.299	17.94	0.03	17,949,353.65	50,000	0.00
\$ / R	On 28/03/2018	Any day expiry	12.00	Call	0.15920	0.00016	1.00180	0.00100	0.159	21.65	0.00	0	5,000.00	
\$ / R	On 29/03/2018	Any day expiry	11.64310	11.64310		11.65760	11.65760		12.47	0.00	116,700,000.00	10,000	1,709.00	
\$ / R	On 29/03/2018	Any day expiry	11.73	Put	102.90870	0.10291	103.49980	0.10350	102.909	13.70	0.77	0	252.00	
\$ / R	On 29/03/2018	Any day expiry	11.76	Put	128.07820	0.12808	126.72400	0.12672	128.078	14.17	0.83	0	546.00	
\$ / R	On 29/03/2018	Any day expiry	11.83	Call	4.74070	0.00474	13.67500	0.01367	4.741	15.25	0.08	0	252.00	
\$ / R	On 29/03/2018	Any day expiry	11.87	Call	2.89380	0.00289	9.86910	0.00987	2.894	15.86	0.05	0	546.00	
\$ / R	On 29/03/2018	Any day expiry	11.96	Call	0.96800	0.00097	4.83290	0.00483	0.968	17.25	0.02	0	60,000.00	
\$ / R	On 29/03/2018	Any day expiry	13.00	Call	0.00860	0.00001	0.01000	0.00001	0.009	40.02	0.00	0	4,000.00	
\$ / R	On 06/04/2018	Any day expiry	11.65240	11.65240		11.66790	11.66790		11.57	0.00	0.00	0	40,250.00	
\$ / R	On 06/04/2018	Any day expiry	11.61	Call	113.74080	0.11374	131.68030	0.13168	113.741	11.84	0.58	0	20,000.00	
\$ / R	On 06/04/2018	Any day expiry	12.00	Call	12.71520	0.01272	17.65170	0.01765	12.715	13.82	0.10	0	100,000.00	
\$ / R	On 06/04/2018	Any day expiry	12.05	Call	9.44470	0.00944	13.28660	0.01329	9.445	14.14	0.08	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 10/04/2018	Any day expiry										
\$ / R			On 10/04/2018	Any day expiry	11.65600	11.65600	11.67360	11.67360		11.56	0.00	0.00	0	0.00
\$ / R	11.65	Call	On 10/04/2018	Any day expiry	108.30750	0.10831	0.00000	0.00000	108.308	11.56	0.51	119,911,219.20	20,000	20,000.00
\$ / R			On 16/04/2018	Any day expiry	11.66750	11.66750	11.68520	11.68520		11.86	0.00	1,612,047.00	138	192.00
\$ / R			On 17/04/2018	Any day expiry	11.66940	11.66940	11.68700	11.68700		11.96	0.00	0.00	0	1,551.00
\$ / R			On 24/04/2018	Any day expiry	11.68280	11.68280	11.69910	11.69910		12.30	0.00	0.00	0	70.00
\$ / R			On 25/04/2018	Any day expiry	11.68470	11.68470	11.70080	11.70080		12.34	0.00	0.00	0	0.00
\$ / R	15.00	Put	On 25/04/2018	Any day expiry	3,315.48620	3.31549	3,299.45750	3.29946	3,315.486	27.63	1.00	0.00	0	1,000.00
\$ / R	15.81	Call	On 25/04/2018	Any day expiry	0.02900	0.00003	0.04500	0.00005	0.029	29.01	0.00	0.00	0	2,000.00
\$ / R			On 26/04/2018	Any day expiry	11.68660	11.68660	11.70260	11.70260		12.41	0.00	0.00	0	1,846.00
\$ / R			On 30/04/2018	Any day expiry	11.69430	11.69430	11.70950	11.70950		12.35	0.00	0.00	0	506.00
\$ / R	11.70	Put	On 30/04/2018	Any day expiry	178.74870	0.17875	177.14580	0.17715	178.749	12.35	0.50	0.00	0	400.00
\$ / R	11.76	Put	On 30/04/2018	Any day expiry	214.04550	0.21405	211.63220	0.21163	214.045	12.56	0.55	0.00	0	202.00
\$ / R	11.78	Put	On 30/04/2018	Any day expiry	226.49980	0.22650	223.80380	0.22380	226.500	12.63	0.57	0.00	0	100.00
\$ / R	11.87	Call	On 30/04/2018	Any day expiry	110.78850	0.11079	121.96870	0.12197	110.789	12.94	0.36	0.00	0	202.00
\$ / R	11.91	Call	On 30/04/2018	Any day expiry	99.37000	0.09937	109.94930	0.10995	99.370	13.07	0.33	0.00	0	100.00
\$ / R	12.10	Call	On 30/04/2018	Any day expiry	58.43850	0.05844	66.26090	0.06626	58.439	13.73	0.21	0.00	0	400.00
\$ / R	13.80	Put	On 30/04/2018	Any day expiry	2,106.21820	2.10622	2,091.12780	2.09113	2,106.218	19.19	1.00	0.00	0	1,000.00
\$ / R	15.23	Call	On 30/04/2018	Any day expiry	0.48340	0.00048	0.60710	0.00061	0.483	29.04	0.00	0.00	0	500.00
\$ / R	15.66	Call	On 30/04/2018	Any day expiry	0.15540	0.00016	0.20220	0.00020	0.155	29.04	0.00	0.00	0	500.00
\$ / R			On 02/05/2018	Any day expiry	11.69750	11.69750	11.71250	11.71250		12.42	0.00	0.00	0	0.00
\$ / R	11.50	Put	On 02/05/2018	Any day expiry	95.10930	0.09511	95.51110	0.09551	95.109	12.15	0.32	0.00	0	2,000.00
\$ / R	11.80	Call	On 02/05/2018	Any day expiry	141.01100	0.14101	153.23690	0.15324	141.011	12.76	0.42	0.00	0	2,000.00
\$ / R	12.50	Call	On 02/05/2018	Any day expiry	20.20010	0.02020	24.26460	0.02426	20.200	14.95	0.08	0.00	0	2,000.00
\$ / R			On 07/05/2018	Any day expiry	11.70560	11.70560	11.72010	11.72010		12.40	0.00	0.00	0	0.00
\$ / R	12.00	Call	On 07/05/2018	Any day expiry	96.57090	0.09657	106.23920	0.10624	96.571	13.38	0.30	0.00	0	100,000.00
\$ / R			On 09/05/2018	Any day expiry	11.70890	11.70890	11.72320	11.72320		12.49	0.00	0.00	0	0.00
\$ / R	12.74	Put	On 09/05/2018	Any day expiry	1,047.21140	1.04721	1,035.81080	1.03581	1,047.211	15.61	0.94	0.00	0	1,880.00
\$ / R	13.86	Put	On 09/05/2018	Any day expiry	2,152.08050	2.15208	2,137.98620	2.13799	2,152.080	18.48	1.00	0.00	0	1,880.00
\$ / R	15.63	Call	On 09/05/2018	Any day expiry	0.34770	0.00035	0.46070	0.00046	0.348	27.22	0.00	0.00	0	1,880.00
\$ / R			On 11/05/2018	Any day expiry	11.71210	11.71210	11.72620	11.72620		12.56	0.00	0.00	0	70.00
\$ / R			On 14/05/2018	Any day expiry	11.71700	11.71700	11.73080	11.73080		12.50	0.00	0.00	0	0.00
\$ / R	12.75	Put	On 14/05/2018	Any day expiry	1,053.54440	1.05354	1,043.02870	1.04303	1,053.544	15.60	0.93	0.00	0	11,000.00
\$ / R	14.50	Put	On 14/05/2018	Any day expiry	2,783.94380	2.78394	2,770.18880	2.77019	2,783.944	21.45	1.00	0.00	0	11,000.00
\$ / R	15.76	Call	On 14/05/2018	Any day expiry	0.30320	0.00030	0.41130	0.00041	0.303	26.08	0.00	0.00	0	11,000.00
\$ / R			On 15/05/2018	Any day expiry	11.71860	11.71860	11.73230	11.73230		12.53	0.00	0.00	0	0.00
\$ / R	10.90	Put	On 15/05/2018	Any day expiry	13.37570	0.01338	14.51170	0.01451	13.376	12.67	0.06	0.00	0	1,000.00
\$ / R	11.70	Put	On 15/05/2018	Any day expiry	205.33710	0.20534	206.15740	0.20616	205.337	12.53	0.48	0.00	0	1,000.00
\$ / R	12.20	Call	On 15/05/2018	Any day expiry	76.90510	0.07691	84.66280	0.08466	76.905	14.09	0.23	0.00	0	1,000.00
\$ / R			On 18/05/2018	Any day expiry	11.72350	11.72350	11.73690	11.73690		12.63	0.00	0.00	0	0.00
\$ / R	12.00	Put	On 18/05/2018	Any day expiry	404.83830	0.40484	401.47750	0.40148	404.838	13.54	0.67	0.00	0	51,000.00
\$ / R			On 31/05/2018	Any day expiry	11.74410	11.74410	11.75650	11.75650		12.80	0.00	0.00	0	181.00
\$ / R	13.80	Put	On 31/05/2018	Any day expiry	2,060.09110	2.06009	2,048.43490	2.04843	2,060.091	17.18	0.99	0.00	0	1,000.00
\$ / R	15.43	Call	On 31/05/2018	Any day expiry	1.37000	0.00137	1.50640	0.00151	1.370	23.83	0.00	0.00	0	500.00
\$ / R	15.89	Call	On 31/05/2018	Any day expiry	0.51340	0.00051	0.57200	0.00057	0.513	23.83	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		11.76860	11.76860		11.78270	11.78270		12.95	0.00	584,428,676.00	49,660	849,033.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	39.67610	0.03968	40.21020	0.04021	39.676	12.15	0.12	0.00	0	60,750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	74.96260	0.07496	74.92700	0.07493	74.963	12.31	0.19	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.35	Call	533.05840	0.53306	547.18540	0.54719	533.058	12.48	0.74	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.45	Call	466.05790	0.46606	480.18570	0.48019	466.058	12.60	0.69	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	166.05250	0.16605	166.06100	0.16606	166.053	12.66	0.34	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.60	Put	207.51460	0.20751	207.42970	0.20743	207.515	12.77	0.39	0.00	0	4,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.70	Call	323.28470	0.32328	337.12370	0.33712	323.285	12.89	0.55	0.00	0	60.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	280.38650	0.28039	280.00390	0.28000	280.387	12.95	0.48	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.77	Put	291.72250	0.29172	290.61820	0.29062	291.723	13.00	0.49	0.00	0	76,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.80	Put	309.13860	0.30914	306.94410	0.30694	309.139	13.08	0.50	0.00	0	1,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.90	Put	370.63010	0.37063	367.80070	0.36780	370.630	13.34	0.56	0.00	0	9,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Call	205.65860	0.20566	216.26400	0.21626	205.659	13.61	0.39	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	437.05860	0.43706	433.56400	0.43356	437.059	13.61	0.61	0.00	0	35,050.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	522.62490	0.52262	518.30980	0.51831	522.625	13.93	0.66	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.13	Call	168.62030	0.16862	178.33510	0.17834	168.620	13.95	0.34	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	537.45210	0.53745	533.00090	0.53300	537.452	13.98	0.67	0.00	0	155,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Call	166.05210	0.16605	175.70090	0.17570	166.052	13.98	0.33	0.00	0	8,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	544.92390	0.54492	540.40270	0.54040	544.924	14.01	0.67	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.24	Call	142.39610	0.14240	151.35970	0.15136	142.396	14.24	0.29	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	621.62030	0.62162	616.41670	0.61642	621.620	14.27	0.71	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	661.23490	0.66123	655.69400	0.65569	661.235	14.40	0.73	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	742.54910	0.74255	736.52070	0.73652	742.549	14.66	0.76	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	95.00780	0.09501	102.33720	0.10234	95.008	14.90	0.21	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	826.40780	0.82641	819.63720	0.81964	826.408	14.90	0.79	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	1,045.70940	1.04571	1,037.28840	1.03729	1,045.709	15.51	0.85	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	1,237.82560	1.23783	1,228.39670	1.22840	1,237.826	16.01	0.89	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	43.17210	0.04317	48.15820	0.04816	43.172	16.06	0.10	0.00	0	15,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	1,274.57210	1.27457	1,265.45820	1.26546	1,274.572	16.06	0.90	0.00	0	21,728.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	1,320.80750	1.32081	1,311.54230	1.31154	1,320.808	16.12	0.90	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	1,433.00280	1.43300	1,423.36510	1.42337	1,433.003	16.26	0.92	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	1,461.29610	1.46130	1,451.56390	1.45156	1,461.296	16.30	0.92	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	1,556.22350	1.55622	1,546.17700	1.54618	1,556.224	16.42	0.94	0.00	0	25,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	22.60930	0.02261	26.50640	0.02651	22.609	16.47	0.06	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,709.79150	1.70979	1,699.25120	1.69925	1,709.791	16.60	0.95	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,729.11180	1.72911	1,718.51170	1.71851	1,729.112	16.63	0.95	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,748.45600	1.74846	1,737.79660	1.73780	1,748.456	16.65	0.95	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,884.48980	1.88449	1,873.42540	1.87343	1,884.490	16.82	0.96	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,992.02390	1.99202	1,980.66100	1.98066	1,992.024	16.95	0.97	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	2,041.06080	2.04106	2,029.56880	2.02957	2,041.061	17.01	0.97	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	2,050.87890	2.05088	2,039.36140	2.03936	2,050.879	17.02	0.97	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	2,070.52510	2.07053	2,058.95730	2.05896	2,070.525	17.04	0.97	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	2,080.35320	2.08035	2,068.76040	2.06876	2,080.353	17.05	0.97	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	2,139.38690	2.13939	2,127.64860	2.12765	2,139.387	17.12	0.98	0.00	0	1,000.00

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\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Call	6.60260	0.00660	8.73530	0.00874	6.603	17.24	0.02	0.00	0	30,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	2,238.00260	2.23800	2,226.03530	2.22604	2,238.003	17.24	0.98	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	2,336.85840	2.33686	2,324.67960	2.32468	2,336.858	17.36	0.98	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	2,486.22160	2.48622	2,473.33470	2.47333	2,486.222	17.91	0.99	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	3.92520	0.00393	4.43070	0.00443	3.925	18.95	0.01	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	3.49590	0.00350	3.68350	0.00368	3.496	19.61	0.01	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	3.29460	0.00329	3.33950	0.00334	3.295	19.98	0.01	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	2.81350	0.00281	2.53600	0.00254	2.814	21.09	0.01	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	2.77380	0.00277	2.47090	0.00247	2.774	21.20	0.01	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	2.67380	0.00267	2.30830	0.00231	2.674	21.50	0.01	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	2.58100	0.00258	2.16040	0.00216	2.581	21.79	0.01	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	2.00470	0.00200	1.76650	0.00177	2.005	21.79	0.01	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	1.74710	0.00175	1.53370	0.00153	1.747	21.79	0.00	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	1.64660	0.00165	1.44310	0.00144	1.647	21.79	0.00	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	0.97790	0.00098	0.84470	0.00084	0.978	21.79	0.00	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	0.45540	0.00046	0.38490	0.00038	0.455	21.79	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	0.28560	0.00029	0.23820	0.00024	0.286	21.79	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	0.26780	0.00027	0.22300	0.00022	0.268	21.79	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.22550	0.00023	0.18680	0.00019	0.226	21.79	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.21130	0.00021	0.17470	0.00017	0.211	21.79	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.15930	0.00016	0.13060	0.00013	0.159	21.79	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.08770	0.00009	0.07070	0.00007	0.088	21.79	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.07340	0.00007	0.05880	0.00006	0.073	21.79	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.04560	0.00005	0.03610	0.00004	0.046	21.79	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.03090	0.00003	0.02420	0.00002	0.031	21.79	0.00	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			11.78350	11.78350	11.79870	11.79870		13.19	0.00	0.00	0	1,790.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	2,033.10440	2.03310	2,020.72180	2.02072	2,033.104	17.42	0.96	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	1.43190	0.00143	1.20830	0.00121	1.432	20.47	0.00	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	0.53850	0.00054	0.43930	0.00044	0.539	20.47	0.00	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			11.78800	11.78800	11.80310	11.80310		13.16	0.00	0.00	0	100.00
\$ / R	On 06/07/2018	Any day expiry			11.79400	11.79400	11.80900	11.80900		13.22	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	503.05460	0.50305	498.76730	0.49877	503.055	13.89	0.61	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	27.49390	0.02749	30.80100	0.03080	27.494	17.10	0.06	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	22.88870	0.02289	25.87850	0.02588	22.889	17.32	0.05	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			11.81500	11.81500	11.82980	11.82980		13.31	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			11.82090	11.82090	11.83570	11.83570		13.30	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	2,642.78400	2.64278	2,629.34460	2.62934	2,642.784	18.18	0.97	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	1.18520	0.00119	1.15910	0.00116	1.185	18.81	0.00	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			11.82240	11.82240	11.83720	11.83720		13.32	0.00	0.00	0	70.00
\$ / R	On 27/07/2018	Any day expiry			11.82540	11.82540	11.84020	11.84020		13.44	0.00	0.00	0	1,345.00
\$ / R	On 31/07/2018	Any day expiry			11.83140	11.83140	11.84610	11.84610		13.43	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	2,005.62180	2.00562	1,994.11550	1.99412	2,005.622	17.32	0.93	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	1.80060	0.00180	1.67960	0.00168	1.801	18.59	0.00	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	0.70200	0.00070	0.64460	0.00064	0.702	18.59	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		11.84190	11.84190	11.85650	11.85650		13.45	0.00	0.00	0	0.00
\$ / R	12.32	Put	On 07/08/2018	Any day expiry	702.91910	0.70292	697.89510	0.69790	702.919	14.49	0.66	0.00	0	1,880.00
\$ / R	13.86	Put	On 07/08/2018	Any day expiry	2,057.43310	2.05743	2,045.98080	2.04598	2,057.433	17.38	0.93	0.00	0	1,880.00
\$ / R	16.18	Call	On 07/08/2018	Any day expiry	1.05000	0.00105	0.97680	0.00098	1.050	18.27	0.00	0.00	0	1,880.00
\$ / R		On 13/08/2018	Any day expiry		11.85090	11.85090	11.86540	11.86540		13.45	0.00	0.00	0	70.00
\$ / R		On 31/08/2018	Any day expiry		11.87780	11.87780	11.89210	11.89210		13.60	0.00	0.00	0	1,766.00
\$ / R	13.80	Put	On 31/08/2018	Any day expiry	1,982.56110	1.98256	1,971.96000	1.97196	1,982.561	17.11	0.90	0.00	0	1,000.00
\$ / R	16.05	Call	On 31/08/2018	Any day expiry	2.01570	0.00202	4.46620	0.00447	2.016	17.38	0.00	0.00	0	500.00
\$ / R	16.57	Call	On 31/08/2018	Any day expiry	0.80410	0.00080	2.02890	0.00203	0.804	17.38	0.00	0.00	0	500.00
\$ / R		On 17/09/2018	Foreign Exchange Future		11.90320	11.90320	11.91730	11.91730		13.59	0.00	7,760,886.40	652	50,377.00
\$ / R	11.50	Put	On 17/09/2018	Foreign Exchange Future	248.79470	0.24879	250.58270	0.25058	248.795	13.04	0.33	0.00	0	45,000.00
\$ / R	11.60	Put	On 17/09/2018	Foreign Exchange Future	291.67790	0.29168	292.99620	0.29300	291.678	13.17	0.37	0.00	0	2,000.00
\$ / R	11.75	Put	On 17/09/2018	Foreign Exchange Future	363.37530	0.36338	363.85190	0.36385	363.375	13.38	0.43	0.00	0	73,314.00
\$ / R	11.85	Put	On 17/09/2018	Foreign Exchange Future	415.96030	0.41596	415.80010	0.41580	415.960	13.52	0.46	0.00	0	48,200.00
\$ / R	12.00	Put	On 17/09/2018	Foreign Exchange Future	503.59370	0.50359	502.40150	0.50240	503.594	13.78	0.52	0.00	0	13,250.00
\$ / R	12.30	Put	On 17/09/2018	Foreign Exchange Future	703.11380	0.70311	699.73750	0.69974	703.114	14.37	0.61	0.00	0	100.00
\$ / R	12.50	Call	On 17/09/2018	Foreign Exchange Future	253.52780	0.25353	262.81990	0.26282	253.528	14.76	0.33	0.00	0	100.00
\$ / R	12.61	Put	On 17/09/2018	Foreign Exchange Future	935.39720	0.93540	930.01750	0.93002	935.397	14.98	0.69	0.00	0	5,300.00
\$ / R	12.65	Put	On 17/09/2018	Foreign Exchange Future	966.98250	0.96698	961.40060	0.96140	966.983	15.06	0.70	0.00	0	1,550.00
\$ / R	12.85	Put	On 17/09/2018	Foreign Exchange Future	1,129.59580	1.12960	1,123.03790	1.12304	1,129.596	15.45	0.75	0.00	0	750.00
\$ / R	13.25	Put	On 17/09/2018	Foreign Exchange Future	1,472.36540	1.47237	1,464.10580	1.46411	1,472.365	16.16	0.82	0.00	0	73,314.00
\$ / R	13.30	Call	On 17/09/2018	Foreign Exchange Future	119.57470	0.11957	125.22590	0.12523	119.575	16.23	0.18	0.00	0	1,500.00
\$ / R	13.65	Call	On 17/09/2018	Foreign Exchange Future	85.19650	0.08520	89.66220	0.08966	85.196	16.74	0.13	0.00	0	1,464.00
\$ / R	15.97	Call	On 17/09/2018	Foreign Exchange Future	6.81460	0.00681	9.24110	0.00924	6.815	18.64	0.01	0.00	0	5,300.00
\$ / R	16.04	Call	On 17/09/2018	Foreign Exchange Future	6.18250	0.00618	8.43620	0.00844	6.183	18.64	0.01	0.00	0	1,550.00
\$ / R	16.14	Call	On 17/09/2018	Foreign Exchange Future	5.37480	0.00537	7.40020	0.00740	5.375	18.64	0.01	0.00	0	750.00
\$ / R	16.29	Call	On 17/09/2018	Foreign Exchange Future	4.34780	0.00435	6.06840	0.00607	4.348	18.64	0.01	0.00	0	73,314.00
\$ / R		On 28/09/2018	Any day expiry		11.91970	11.91970	11.93360	11.93360		13.62	0.00	0.00	0	1,295.00
\$ / R	13.80	Put	On 28/09/2018	Any day expiry	1,964.09660	1.96410	1,954.38030	1.95438	1,964.097	16.92	0.88	0.00	0	1,000.00
\$ / R	16.25	Call	On 28/09/2018	Any day expiry	7.19150	0.00719	8.62740	0.00863	7.191	19.04	0.01	0.00	0	500.00
\$ / R	16.80	Call	On 28/09/2018	Any day expiry	3.48280	0.00348	4.29310	0.00429	3.483	19.04	0.01	0.00	0	500.00
\$ / R		On 25/10/2018	Any day expiry		11.95910	11.95910	11.97310	11.97310		13.79	0.00	0.00	0	70.00
\$ / R		On 29/10/2018	Any day expiry		11.96500	11.96500	11.97900	11.97900		13.79	0.00	0.00	0	225.00
\$ / R		On 31/10/2018	Any day expiry		11.96790	11.96790	11.98190	11.98190		13.81	0.00	0.00	0	430.00
\$ / R	13.80	Put	On 31/10/2018	Any day expiry	1,948.01810	1.94802	1,938.86320	1.93886	1,948.018	16.84	0.85	0.00	0	1,000.00
\$ / R	16.47	Call	On 31/10/2018	Any day expiry	12.87160	0.01287	14.35840	0.01436	12.872	19.48	0.02	0.00	0	500.00
\$ / R	17.02	Call	On 31/10/2018	Any day expiry	6.99420	0.00699	7.91590	0.00792	6.994	19.48	0.01	0.00	0	500.00
\$ / R		On 05/11/2018	Any day expiry		11.97520	11.97520	11.98920	11.98920		13.89	0.00	0.00	0	0.00
\$ / R	11.90	Put	On 05/11/2018	Any day expiry	474.73270	0.47473	473.72200	0.47372	474.733	13.75	0.46	0.00	0	1,880.00
\$ / R	13.86	Put	On 05/11/2018	Any day expiry	1,999.87010	1.99987	1,990.63060	1.99063	1,999.870	16.90	0.85	0.00	0	1,880.00
\$ / R	16.81	Call	On 05/11/2018	Any day expiry	9.68720	0.00969	10.91470	0.01091	9.687	19.47	0.02	0.00	0	1,880.00
\$ / R		On 13/11/2018	Any day expiry		11.98690	11.98690	12.00090	12.00090		13.91	0.00	0.00	0	70.00
\$ / R		On 16/11/2018	Any day expiry		11.99120	11.99120	12.00530	12.00530		13.93	0.00	0.00	0	0.00
\$ / R	10.83	Put	On 16/11/2018	Any day expiry	95.05770	0.09506	96.25110	0.09625	95.058	12.65	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	364.01340	0.36401	363.85910	0.36386	364.013	13.46	0.38	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	208.86970	0.20887	215.74180	0.21574	208.870	16.06	0.24	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			12.01170	12.01170	12.02580	12.02580		13.95	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,935.15780	1.93516	1,926.43770	1.92644	1,935.158	16.77	0.83	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	16.90000	0.01690	18.41450	0.01841	16.900	19.51	0.02	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	9.18710	0.00919	10.12710	0.01013	9.187	19.51	0.01	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			12.02770	12.02770	12.04190	12.04190		14.03	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,798.86090	1.79886	1,790.56750	1.79057	1,798.861	16.55	0.80	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	49.70920	0.04971	52.94250	0.05294	49.709	19.47	0.06	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			12.03210	12.03210	12.04630	12.04630		14.04	0.00	553,476.60	46	21,381.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	365.12790	0.36513	364.49510	0.36450	365.128	13.47	0.36	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	406.27500	0.40627	415.96210	0.41596	406.275	14.77	0.40	0.00	0	150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.96	Put	1,221.86110	1.22186	1,215.59370	1.21559	1,221.861	15.55	0.69	195,064,369.76	23,443	0.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	286.00740	0.28601	293.81060	0.29381	286.007	15.62	0.30	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	249.74930	0.24975	256.93860	0.25694	249.749	15.97	0.27	0.00	0	7,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	161.78220	0.16178	167.31070	0.16731	161.782	16.73	0.19	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.89	Call	79.37280	0.07937	83.15960	0.08316	79.373	18.25	0.10	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	40.92890	0.04093	43.65460	0.04365	40.929	19.48	0.05	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.24	Call	12.29900	0.01230	13.39120	0.01339	12.299	19.48	0.02	5,072,718.24	23,443	0.00
\$ / R	On 31/12/2018	Any day expiry			12.05700	12.05700	12.07110	12.07110		14.05	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,922.71720	1.92272	1,914.13180	1.91413	1,922.717	16.68	0.80	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	20.46480	0.02046	21.99240	0.02199	20.465	19.40	0.03	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	11.26610	0.01127	12.22420	0.01222	11.266	19.40	0.02	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			12.12030	12.12030	12.13430	12.13430		14.17	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			12.16780	12.16780	12.18170	12.18170		14.24	0.00	0.00	0	2,515.00
\$ / R	On 27/03/2019	Any day expiry			12.18080	12.18080	12.21800	12.21800		14.32	0.00	54,006,614.20	4,414	4,414.00
\$ / R	On 14/06/2019	Foreign Exchange Future			12.30700	12.30700	12.32100	12.32100		14.59	0.00	0.00	0	3,087.00
\$ / R	On 13/12/2019	Foreign Exchange Future			12.59840	12.59840	12.61270	12.61270		15.03	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	55.13310	0.05513	58.05320	0.05805	55.133	19.44	0.05	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			12.89480	12.89480	12.90880	12.90880		15.46	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			12.97150	12.97150	12.98530	12.98530		15.59	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			13.05160	13.05160	13.06500	13.06500		15.73	0.00	0.00	0	0.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			11.76860	11.76860	11.78270	11.78270		12.95	0.00	317,752.20	27	420.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			11.90320	11.90320	11.91730	11.91730		13.59	0.00	59,516.00	5	50.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			12.03210	12.03210	12.04630	12.04630		14.04	0.00	0.00	0	34.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			12.30700	12.30700	12.32100	12.32100		14.59	0.00	0.00	0	0.00
£ / R	On 30/04/2018	Any day expiry			16.56230	16.56230	16.68590	16.68590		13.12	0.00	0.00	0	9.00
£ / R	On 15/05/2018	Any day expiry			16.60670	16.60670	16.72790	16.72790		13.48	0.00	0.00	0	11.00
£ / R	On 18/06/2018	Foreign Exchange Future			16.69890	16.69890	16.82150	16.82150		13.85	0.00	14,194,065.00	850	180,552.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	988.63610	0.98864	904.89680	0.90490	988.636	14.97	0.73	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	8.03650	0.00804	8.77450	0.00877	8.036	19.03	0.02	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future			16.95370	16.95370	17.07840	17.07840		14.41	0.00	0.00	0	15,766.00

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			17.20030		17.20030		17.32750	17.32750		14.87	0.00	0.00	0	3,045.00
£ / R	On 18/03/2019	Foreign Exchange Future			17.46680		17.46680		17.59860	17.59860		15.13	0.00	0.00	0	3,129.00
£ / R	On 14/06/2019	Foreign Exchange Future			17.73160		17.73160		17.86600	17.86600		15.02	0.00	0.00	0	5,465.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.11187		0.11187		0.11274	0.11274		14.32	0.00	0.00	0	8,286.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.11391		0.11391		0.11479	0.11479		12.33	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.11591		0.11591		0.11683	0.11683		12.21	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12040		0.12040		0.12133	0.12133		14.02	0.00	0.00	0	0.00
€ / R	On 29/03/2018	Any day expiry			14.43120		14.43120		14.50940	14.50940		11.35	0.00	0.00	0	3.00
€ / R	On 11/04/2018	Any day expiry			14.45920		14.45920		14.54680	14.54680		10.65	0.00	0.00	0	107.00
€ / R	On 30/04/2018	Any day expiry			14.52850		14.52850		14.60970	14.60970		11.36	0.00	0.00	0	16.00
€ / R	On 23/05/2018	Any day expiry			14.60070		14.60070		14.67780	14.67780		11.83	0.00	0.00	0	41.00
€ / R	On 18/06/2018	Foreign Exchange Future			14.67420		14.67420		14.75400	14.75400		12.08	0.00	19,076,460.00	1,300	121,120.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	25.77940		0.02578		22.17030	0.02217	25.779	11.98	0.07	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	46.88850		0.04689		41.58600	0.04159	46.889	11.64	0.12	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	79.38020		0.07938		69.24630	0.06925	79.380	11.50	0.18	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	154.24460		0.15424		135.39990	0.13540	154.245	11.74	0.29	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.30	Call	545.55470		0.54555		604.92580	0.60493	545.555	11.78	0.69	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.40	Call	483.37610		0.48338		539.43240	0.53943	483.376	11.87	0.64	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	221.04140		0.22104		252.77090	0.25277	221.041	12.78	0.37	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	733.66680		0.73367		678.20980	0.67821	733.667	13.29	0.72	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.63	Call	93.10410		0.09310		109.30700	0.10931	93.104	13.99	0.18	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.00	Call	55.18080		0.05518		65.44290	0.06544	55.181	14.63	0.11	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,794.84100		1.79484		1,721.17380	1.72117	1,794.841	15.29	0.94	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	4.30510		0.00431		4.60320	0.00460	4.305	20.68	0.01	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	0.38410		0.00038		0.53770	0.00054	0.384	22.29	0.00	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future			14.94890		14.94890		15.03040	15.03040		12.76	0.00	0.00	0	52,372.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	54.10160		0.05410		50.53430	0.05053	54.102	11.56	0.09	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	214.09970		0.21410		193.68510	0.19369	214.100	12.08	0.27	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	1,151.25140		1.15125		1,092.67710	1.09268	1,151.251	14.05	0.71	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	116.51860		0.11652		129.02300	0.12902	116.519	15.21	0.15	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	14.56260		0.01456		16.28860	0.01629	14.563	18.62	0.02	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.22130		15.22130		15.30540	15.30540		13.12	0.00	0.00	0	4,549.00
€ / R	On 18/03/2019	Foreign Exchange Future			15.52430		15.52430		15.61050	15.61050		13.36	0.00	0.00	0	2,625.00
€ / R	On 14/06/2019	Foreign Exchange Future			15.77080		15.77080		15.85660	15.85660		13.69	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap			92.28000		92.28000		92.36000	92.36000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			89.16000		89.16000		89.25000	89.25000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			87.81000		87.81000		87.90000	87.90000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			89.92000		89.92000		90.00000	90.00000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			93.68000		93.68000		93.76000	93.76000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			92.16000		92.16000		92.24000	92.24000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			94.17000		94.17000		94.26000	94.26000			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		97.86000	97.86000		97.96000	97.96000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap		98.13000	98.13000		98.25000	98.25000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap		93.21000	93.21000		93.35000	93.35000			0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap		98.69000	98.69000		98.83000	98.83000			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap		99.91000	99.91000		99.91000	99.91000			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap		100.02000	100.02000		100.02000	100.02000			0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap		100.41000	100.41000		100.41000	100.41000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap		99.35000	99.35000		99.35000	99.35000			0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap		99.94000	99.94000		99.94000	99.94000			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		98.59000	98.59000		98.59000	98.59000			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		98.49000	98.49000		98.49000	98.49000			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		98.79000	98.79000		98.79000	98.79000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		99.10000	99.10000		99.10000	99.10000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap		99.39000	99.39000		99.39000	99.39000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap		99.68000	99.68000		99.69000	99.69000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap		100.53000	100.53000		100.55000	100.55000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap		98.18000	98.18000		98.19000	98.19000			0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap		99.94000	99.94000		99.96000	99.96000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		95.30000	95.30000		95.35000	95.35000			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		94.40000	94.40000		94.47000	94.47000			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		93.47000	93.47000		93.55000	93.55000			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		93.52000	93.52000		93.60000	93.60000			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		95.60000	95.60000		95.68000	95.68000			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap		95.64000	95.64000		95.71000	95.71000			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap		96.72000	96.72000		96.79000	96.79000			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap		98.83000	98.83000		98.89000	98.89000			0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap		100.00000	100.00000		100.05000	100.05000			0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap		94.97000	94.97000		95.03000	95.03000			0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap		99.23000	99.23000		99.29000	99.29000			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future		593.80500	593.80500		593.39600	593.39600			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future		701.98200	701.98200		701.02200	701.02200			0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future		644.83300	644.83300		644.20900	644.20900			0.00	12,896,660.00	2	811.00
AU\$ / R	On 29/03/2018	Any day expiry		8.97100	8.97100		8.99680	8.99680		9.98	0.00	0.00	0	46.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future		9.07000	9.07000		9.09650	9.09650		10.76	0.00	4,535,000.00	500	9,675.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future		9.17990	9.17990		9.20690	9.20690		11.29	0.00	0.00	0	650.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future		9.28690	9.28690		9.31450	9.31450		12.40	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future		9.51610	9.51610		9.54540	9.54540		12.77	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
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.15200	9.15200	9.13650	9.13650				12.13	0.00	0.00	0	1,140.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	9.38320	9.38320	9.36790	9.36790				12.93	0.00	0.00	0	0.00
CF CANDO CAHB	On 28/03/2018	Can-Do Future	0.00000	0.00000	0.00000	0.00000					0.00	0.00	0	5,000.00
CF CANDO CAHC	On 28/03/2018	Can-Do Future	0.00000	0.00000	0.00000	0.00000					0.00	0.00	0	5,000.00
CF CANDO CAHE	On 28/03/2018	Can-Do Future	0.00000	0.00000	0.00000	0.00000					0.00	0.00	0	5,000.00
CHF / R	On 18/06/2018	Foreign Exchange Future	12.49470	12.49470	12.56860	12.56860				11.57	0.00	0.00	0	1,215.00
CHF / R	On 17/09/2018	Foreign Exchange Future	12.74100	12.74100	12.81700	12.81700				12.20	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future	12.98550	12.98550	13.06430	13.06430				12.83	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	13.46790	13.46790	13.55240	13.55240				13.32	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.86860	1.86860	1.87520	1.87520				11.79	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.88270	1.88270	1.88940	1.88940				12.64	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	1.89670	1.89670	1.90290	1.90290				13.18	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	1.92430	1.92430	1.93270	1.93270				13.62	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	1.99430	1.99430	2.00540	2.00540				13.25	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.03390	2.03390	2.04540	2.04540				13.85	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.06830	2.06830	2.08000	2.08000				13.96	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.23620	2.23620	2.24910	2.24910				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	9.99802	81.68323	9.99191	81.72384					0.00	0.00	0	9,466.00
ES33	On 02/08/2018	Bond Future	10.07165	83.19330	10.06527	83.23512					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	10.16334		85.45011		10.16246	85.45699			0.00	0.00	0	7,957.00
ES42	On 02/08/2018	Bond Future	10.23459		87.02980		10.23362	87.03728			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	641.02800		641.02800		640.30200	640.30200			0.00	0.00	0	473.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.50400		1.50400		1.50580	1.50580		12.88	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.52430		1.52430		1.52560	1.52560		13.19	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.54280		1.54280		1.54410	1.54410		14.02	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.63690		1.63690		1.63810	1.63810		15.08	0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	135.46722		135.46722		135.50082	135.50082			0.00	0.00	0	1,033.00
I2025	On 02/08/2018	Bond Future	136.59853		136.59853		136.63311	136.63311			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	103.90522		103.90522		103.89509	103.89509			0.00	0.00	0	1,370.00
I2029	On 02/08/2018	Bond Future	105.83176		105.83176		105.82172	105.82172			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	107.74750		107.74750		107.73545	107.73545			0.00	0.00	0	6,055.00
I2033	On 02/08/2018	Bond Future	109.74524		109.74524		109.73321	109.73321			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	134.24140		134.24140		134.22769	134.22769			0.00	9,396,898.00	70	8,991.00
I2038	On 02/08/2018	Bond Future	135.17746		135.17746		135.16372	135.16372			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	127.56713		127.56713		126.02945	126.02945			0.00	0.00	0	10,874.00
I2046	On 02/08/2018	Bond Future	129.93238		129.93238		128.36653	128.36653			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	136.60762		136.60762		135.38813	135.38813			0.00	15,026,838.20	110	9,788.00
I2050	On 02/08/2018	Bond Future	137.40769		137.40769		136.16564	136.16564			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	262.55100		262.55100		261.60900	261.60900			0.00	0.00	0	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			0.11460		0.11460		0.11500	0.11500			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future			0.11440		0.11440		0.11350	0.11350			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future			0.11410		0.11410		0.11220	0.11220			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.11270		0.11270		0.10940	0.10940			0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.53970		1.53970		1.54570	1.54570		13.09	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.56310		1.56310		1.56920	1.56920		13.35	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future			1.58360		1.58360		1.59020	1.59020		13.79	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.63440		1.63440		1.64020	1.64020		13.69	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			8.55190		8.55190		8.58220	8.58220		11.79	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			8.64930		8.64930		8.68020	8.68020		12.32	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			8.74480		8.74480		8.77640	8.77640		13.22	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.27240		9.27240		9.30580	9.30580		13.79	0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.23500		1.23500		1.23770	1.23770			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.24170		1.24170		1.24530	1.24530			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.24910		1.24910		1.25280	1.25280			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.32410		1.32410		1.32690	1.32690			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.41890		1.41890		1.42760	1.42760			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.42430		1.42430		1.43310	1.43310			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.24690		1.24690		1.25220	1.25220			0.00	0.00	0	190.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.25590		1.25590		1.26120	1.26120			0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.93880		8.93880	0.11008	8.86990	8.86990		14.87	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	2,308.65950		0.23087	0.11008	2,626.64190	0.26266	2,308.660		15.01	0.46	0.00	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.77910		8.77910	0.11008	8.71120	8.71120		16.08	0.00	0.00	0	283.00
R186	On 03/05/2018	Bond Future			7.88808		120.07883		7.90966	119.93207		6.37	0.00	422,797,560.43	3,521	190,194.00
R186	On 03/05/2018	Bond Future	7.85	Call	808.86000		0.80886		755.55000	0.75555	808.860		6.11	0.46	0.00	500.00
R186	On 03/05/2018	Bond Future	8.25	Put	214.99000		0.21499		248.46000	0.24846	214.990		6.56	0.16	0.00	3,500.00
R186	On 03/05/2018	Bond Future	8.35	Put	134.21000		0.13421		157.78000	0.15778	134.210		6.68	0.11	0.00	500.00
R186	On 03/05/2018	Bond Future	8.40	Put	105.06000		0.10506		124.60000	0.12460	105.060		6.74	0.09	0.00	3,500.00
R186	On 03/05/2018	Bond Future	8.50	Put	63.30000		0.06330		76.43000	0.07643	63.300		6.87	0.06	0.00	3,500.00
R186	On 03/05/2018	Bond Future	8.85	Put	9.39000		0.00939		12.09000	0.01209	9.390		7.31	0.01	0.00	4,745.00
R186	On 03/05/2018	Bond Future	9.30	Call	9,110.53000		9.11053		8,963.95000	8.96395	9,110.530		7.62	1.00	0.00	1,093.00
R186	On 03/05/2018	Bond Future	9.72	Put	0.01000		0.00001		0.01000	0.00001	0.010		7.62	0.00	0.00	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	0.01000		0.00001		0.01000	0.00001	0.010		7.62	0.00	0.00	3,200.00
R186	On 02/08/2018	Bond Future			7.90557		116.99854		7.92798	116.84979		6.84	0.00	0.00	0	291.00
R186	On 02/08/2018	Bond Future	7.50	Call	724.15000		0.72415		689.74000	0.68974	724.150		6.31	0.27	0.00	1,470.00
R186	On 02/08/2018	Bond Future	8.25	Call	3,252.54000		3.25254		3,157.73000	3.15773	3,252.540		7.00	0.69	0.00	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			7.91907		119.18831		7.94242	119.03712		6.77	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	2,588.00000		2.58800	2,514.59000	2.51459	2,588.000		6.67	0.53	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	4,647.93000		4.64793	4,545.96000	4.54596	4,647.930		7.09	0.71	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	461.91000		0.46191	485.01000	0.48501	461.910		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			309.34193		309.34193	309.32735	309.32735				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			248.31394		248.31394	245.87098	245.87098			4.01	0.00	11,422,441.24	46	23,110.00
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			7.22955		103.52109	7.24936	103.44075			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			8.28685		99.99715	8.31395	99.79935			8.60	0.00	0.00	0	95,604.00
R2030	On 02/08/2018	Bond Future			8.31604		97.84014	8.34401	97.63922			9.28	0.00	0.00	0	127.00
R2030	On 02/08/2018	Bond Future	8.51	Call	2,867.59000		2.86759	2,753.73000	2.75373	2,867.590		9.17	0.61	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	4,868.13000		4.86813	4,718.50000	4.71850	4,868.130		9.71	0.78	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	227.91000		0.22791	248.24000	0.24824	227.910		10.55	0.08	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			8.46674		99.09131	8.49381	98.87556			9.73	0.00	0.00	0	60,218.00
R2032	On 02/08/2018	Bond Future			8.49617		100.92323	8.52403	100.70400			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			8.61708		103.91066	8.62896	103.80448			13.54	0.00	87,596,686.38	843	67,651.00
R2035	On 03/05/2018	Bond Future	8.75	Call	2,458.47000		2.45847	2,417.66000	2.41766	2,458.470		13.78	0.61	0.00	0	1,000.00
R2035	On 03/05/2018	Bond Future	9.25	Put	229.17000		0.22917	251.87000	0.25187	229.170		13.66	0.10	0.00	0	1,000.00
R2035	On 02/08/2018	Bond Future			8.64749		105.83168	8.65965	105.72418			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			8.70390		100.38736	8.71098	100.32344			11.23	0.00	100,387,360.00	1,000	46,828.00
R2037	On 02/08/2018	Bond Future			8.73891		97.98720	8.74613	97.92269			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			6.41107		103.97365	6.38641	103.98860			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			8.76898		104.61405		8.77606	104.54464		11.85	0.00	412,807,041.30	3,946	45,123.00
R2040	On 03/05/2018	Bond Future	8.50	Call	483.67000		0.48367		482.22000	0.48222	483.670	10.77	0.23	0.00	0	1,011.00
R2040	On 03/05/2018	Bond Future	9.00	Call	2,897.92000		2.89792		2,865.43000	2.86543	2,897.920	11.67	0.73	0.00	0	1,239.00
R2040	On 03/05/2018	Bond Future	10.00	Call	11,038.61000		11.03861		10,970.68000	10.97068	11,038.610	13.92	0.99	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			8.80426		102.04161		8.81148	101.97151		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			8.80862		101.72808		8.82070	101.60655		12.55	0.00	0.00	0	26,932.00
R2044	On 02/08/2018	Bond Future			8.84297		99.22758		8.85533	99.10430		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			8.76635		101.44661		8.77810	101.32325		13.09	0.00	710,126.27	7	90,977.00
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			6.57064		103.31821		6.58585	103.29408		1.05	0.00	0.00	0	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			6.84485		100.44610		6.86296	100.39930		2.20	0.00	48,214,128.00	480	35,622.00
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			8.63144		79.12879		8.63313	79.11598		11.69	0.00	19,782,197.50	250	87,287.00
R209	On 03/05/2018	Bond Future	8.95	Call	2,711.07000		2.71107		2,712.31000	2.71231	2,711.070	11.81	0.80	83,151,475.97	1,321	0.00
R209	On 03/05/2018	Bond Future	9.19	Call	4,200.94000		4.20094		4,195.94000	4.19594	4,200.940	12.36	0.91	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.30	Call	4,917.40000		4.91740		4,910.21000	4.91021	4,917.400	12.61	0.94	197,435,098.70	2,642	0.00
R209	On 03/05/2018	Bond Future	9.47	Put	34.31000		0.03431		37.49000	0.03749	34.310	13.00	0.03	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.75	Call	7,864.45000		7.86445		7,852.75000	7.85275	7,864.450	13.65	0.99	0.00	0	435.00
R209	On 03/05/2018	Bond Future	9.77	Put	7.90000		0.00790		8.93000	0.00893	7.900	13.70	0.01	0.00	0	250.00
R209	On 03/05/2018	Bond Future	10.00	Put	2.10000		0.00210		2.45000	0.00245	2.100	14.00	0.00	0.00	0	11,067.00
R209	On 03/05/2018	Bond Future	10.22	Put	0.42000		0.00042		0.51000	0.00051	0.420	14.00	0.00	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	0.01000		0.00001		0.01000	0.00001	0.010	14.00	0.00	0.00	0	435.00
R209	On 02/08/2018	Bond Future			8.66027		80.59160		8.66194	80.57904		12.15	0.00	0.00	0	816.00
R209	On 02/08/2018	Bond Future	8.46	Call	1,520.95000		1.52095		1,524.13000	1.52413	1,520.950	11.45	0.40	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	1,619.09000		1.61909		1,622.17000	1.62217	1,619.090	11.50	0.42	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	1,698.07000		1.69807		1,711.73000	1.71173	1,698.070	12.04	0.40	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	3,572.53000		3.57253		3,572.56000	3.57256	3,572.530	12.26	0.66	0.00	0	5,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 02/08/2018	Bond Future	9.21	Put	885.10000		0.88510		895.45000	0.89545	885.100	12.72	0.24	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	597.99000		0.59799		606.39000	0.60639	597.990	13.13	0.17	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	7,419.66000		7.41966		7,413.67000	7.41367	7,419.660	13.56	0.88	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	118.49000		0.11849		121.38000	0.12138	118.490	14.00	0.04	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	20.10000		0.02010		20.84000	0.02084	20.100	14.00	0.01	0.00	0	435.00
R209	On 01/11/2018	Bond Future			8.68823		78.95126		8.68991	78.93872		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			191.66582		191.66582		191.64785	191.64785			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			156.07902		156.07902		156.24291	156.24291			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			8.36521		90.68674		8.38697	90.53010		9.42	0.00	0.00	0	44,803.00
R213	On 02/08/2018	Bond Future			8.39047		92.36325		8.41284	92.20426		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			8.74128		79.20384		8.74797	79.14971		12.63	0.00	156,189,972.48	1,972	45,710.00
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			9.00510		9.00510		9.00460	9.00460		11.34	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future			9.12830		9.12830		9.12690	9.12690		11.91	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future			9.24560		9.24560		9.24280	9.24280		12.35	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future			9.83530		9.83530		9.83300	9.83300		13.14	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future			2.87960		2.87960		2.88780	2.88780		11.35	0.00	0.00	0	8,320.00
TRY / R	On 17/09/2018	Foreign Exchange Future			2.83220		2.83220		2.84130	2.84130		12.06	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future			2.78560		2.78560		2.79360	2.79360		12.64	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future			2.78520		2.78520		2.79710	2.79710		13.36	0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future			1.20790		1.20790		1.20850	1.20850			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future			1.18650		1.18650		1.18730	1.18730			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future			1.16700		1.16700		1.16780	1.16780			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	1.13210	1.13210	1.13270	1.13270			0.00	0.00	0	0.00
Total for Derivatives :											2,719,056,638.72	200,688	5 701 377.00
Grand Total:											2,719,056,638.72	200,688	5 701 377.00