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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/03/2018

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 29/03/2018	Any day expiry	11.87980	11.87980		11.79000	11.79000		11.07	0.00	17,665,262.60	1,487	0.00	
\$ / R	On 06/04/2018	Any day expiry	11.85400	11.85400		11.78640	11.78640		11.27	0.00	235,938,000.00	20,000	60,250.00	
\$ / R	On 06/04/2018	Any day expiry	11.61	Call	260.35290	0.26035	208.37220	0.20837	260.353	13.07	0.86	0.00	0	20,000.00
\$ / R	On 06/04/2018	Any day expiry	11.85	Call	80.90170	0.08090	62.78190	0.06278	80.902	11.27	0.51	0.00	0	20,000.00
\$ / R	On 06/04/2018	Any day expiry	12.00	Call	33.01420	0.03301	27.30980	0.02731	33.014	12.39	0.26	0.00	0	100,000.00
\$ / R	On 06/04/2018	Any day expiry	12.05	Call	24.03830	0.02404	20.49350	0.02049	24.038	12.76	0.20	0.00	0	20,000.00
\$ / R	On 10/04/2018	Any day expiry	11.86190	11.86190		11.79330	11.79330		11.42	0.00	0.00	0	0.00	
\$ / R	On 10/04/2018	Any day expiry	11.65	Call	244.23040	0.24423	196.05020	0.19605	244.230	12.51	0.79	0.00	0	20,000.00
\$ / R	On 16/04/2018	Any day expiry	11.87110	11.87110		11.80310	11.80310		11.75	0.00	0.00	0	192.00	
\$ / R	On 17/04/2018	Any day expiry	11.87270	11.87270		11.80470	11.80470		11.86	0.00	13,515,270.00	1,140	1,551.00	
\$ / R	On 24/04/2018	Any day expiry	11.88340	11.88340		11.81610	11.81610		12.21	0.00	0.00	0	70.00	
\$ / R	On 25/04/2018	Any day expiry	11.88500	11.88500		11.81780	11.81780		12.25	0.00	0.00	0	0.00	
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	3,115.10570	3.11511	3,182.37150	3.18237	3,115.106	25.70	1.00	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	0.02350	0.00002	0.03620	0.00004	0.024	28.10	0.00	0.00	0	2,000.00
\$ / R	On 26/04/2018	Any day expiry	11.88650	11.88650		11.81940	11.81940		12.30	0.00	0.00	0	1,846.00	
\$ / R	On 30/04/2018	Any day expiry	11.89260	11.89260		11.82590	11.82590		12.20	0.00	0.00	0	396.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 30/04/2018	Any day expiry	11.70	Put	87.34410	0.08734	115.73630	0.11574	87.344	11.93	0.32	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	11.76	Put	109.73610	0.10974	142.15720	0.14216	109.736	12.01	0.37	0.00	0	202.00
\$ / R	On 30/04/2018	Any day expiry	11.78	Put	117.94810	0.11795	151.71080	0.15171	117.948	12.04	0.39	0.00	0	100.00
\$ / R	On 30/04/2018	Any day expiry	11.85	Put	149.67940	0.14968	0.00000	0.00000	149.679	12.13	0.45	1,552,746.88	288	288.00
\$ / R	On 30/04/2018	Any day expiry	11.87	Call	182.19630	0.18220	155.66140	0.15566	182.196	12.16	0.53	0.00	0	202.00
\$ / R	On 30/04/2018	Any day expiry	11.91	Call	163.43010	0.16343	140.13350	0.14013	163.430	12.23	0.49	0.00	0	100.00
\$ / R	On 30/04/2018	Any day expiry	11.94	Call	150.93380	0.15093	0.00000	0.00000	150.934	12.33	0.46	1,589,544.07	288	288.00
\$ / R	On 30/04/2018	Any day expiry	12.10	Call	97.04550	0.09705	83.27560	0.08328	97.045	12.86	0.33	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	1,908.07320	1.90807	1,974.79750	1.97480	1,908.073	18.41	1.00	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	0.26170	0.00026	0.35020	0.00035	0.262	26.75	0.00	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	0.14860	0.00015	0.17870	0.00018	0.149	28.22	0.00	0.00	0	500.00
\$ / R	On 02/05/2018	Any day expiry			11.89570	11.89570	11.82920	11.82920		12.25	0.00	0.00	0	0.00
\$ / R	On 02/05/2018	Any day expiry	11.50	Put	38.77900	0.03878	55.20160	0.05520	38.779	11.74	0.17	0.00	0	2,000.00
\$ / R	On 02/05/2018	Any day expiry	11.80	Call	226.90180	0.22690	195.54490	0.19554	226.902	12.12	0.59	0.00	0	2,000.00
\$ / R	On 02/05/2018	Any day expiry	12.50	Call	33.39530	0.03340	29.14900	0.02915	33.395	14.22	0.13	0.00	0	2,000.00
\$ / R	On 07/05/2018	Any day expiry			11.90350	11.90350	11.83700	11.83700		12.26	0.00	0.00	0	0.00
\$ / R	On 07/05/2018	Any day expiry	12.00	Call	151.51600	0.15152	132.63380	0.13263	151.516	12.58	0.43	0.00	0	100,000.00
\$ / R	On 09/05/2018	Any day expiry			11.90660	11.90660	11.84020	11.84020		12.36	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	857.98480	0.85798	921.78270	0.92178	857.985	14.85	0.91	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	1,954.77750	1.95478	2,021.16220	2.02116	1,954.778	17.87	0.99	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	0.56620	0.00057	0.62260	0.00062	0.566	27.49	0.00	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			11.90970	11.90970	11.84330	11.84330		12.45	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			11.91440	11.91440	11.84800	11.84800		12.39	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	866.33540	0.86634	929.95080	0.92995	866.335	14.88	0.90	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	2,586.36470	2.58636	2,652.96520	2.65297	2,586.365	19.93	1.00	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	0.49830	0.00050	0.54170	0.00054	0.498	26.31	0.00	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			11.91600	11.91600	11.84950	11.84950		12.44	0.00	0.00	0	0.00
\$ / R	On 15/05/2018	Any day expiry	10.90	Put	7.48250	0.00748	8.68350	0.00868	7.483	13.62	0.03	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	11.70	Put	116.10280	0.11610	145.77000	0.14577	116.103	12.21	0.33	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	12.20	Call	115.79660	0.11580	103.69590	0.10370	115.797	13.35	0.32	0.00	0	1,000.00
\$ / R	On 18/05/2018	Any day expiry			11.92070	11.92070	11.85420	11.85420		12.54	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry	12.00	Put	268.64920	0.26865	315.37750	0.31538	268.649	12.84	0.55	0.00	0	51,000.00
\$ / R	On 31/05/2018	Any day expiry			11.94110	11.94110	11.87450	11.87450		12.73	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,865.27750	1.86528	1,931.40080	1.93140	1,865.278	16.85	0.98	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	1.65780	0.00166	1.86840	0.00187	1.658	23.32	0.00	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	0.81780	0.00082	0.71360	0.00071	0.818	23.95	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			11.96850	11.96850	11.90100	11.90100		12.84	0.00	954,655,434.00	79,764	875,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	20.35530	0.02036	24.96470	0.02496	20.355	12.14	0.07	0.00	0	60,750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	40.16410	0.04016	50.27220	0.05027	40.164	12.13	0.12	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.35	Call	681.83950	0.68184	630.89840	0.63090	681.839	12.12	0.83	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.45	Call	604.30790	0.60431	557.28180	0.55728	604.308	12.24	0.79	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	98.91900	0.09892	121.45940	0.12146	98.919	12.30	0.24	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.60	Put	129.12920	0.12913	155.95390	0.15595	129.129	12.42	0.29	0.00	0	4,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.70	Call	433.38870	0.43339	397.09900	0.39710	433.389	12.54	0.66	0.00	0	60.00

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	11.75	Put	184.90350	0.18490	218.30720	0.21831	184.903	12.60	0.37	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.77	Put	193.31240	0.19331	227.59030	0.22759	193.312	12.62	0.38	0.00	0	76,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.80	Put	206.35470	0.20635	241.93720	0.24194	206.355	12.66	0.39	0.00	0	1,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.90	Put	253.55740	0.25356	293.39690	0.29340	253.557	12.78	0.45	0.00	0	9,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Call	276.52030	0.27652	254.26680	0.25427	276.520	12.97	0.50	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	308.02030	0.30802	353.26680	0.35327	308.020	12.97	0.51	0.00	0	35,050.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	382.38980	0.38239	431.71580	0.43172	382.390	13.28	0.57	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.13	Call	227.41350	0.22741	209.55580	0.20956	227.413	13.31	0.43	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	395.48770	0.39549	445.44010	0.44544	395.488	13.33	0.58	0.00	0	155,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Call	223.98770	0.22399	206.44010	0.20644	223.988	13.33	0.42	0.00	0	8,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	402.10730	0.40211	452.36820	0.45237	402.107	13.36	0.58	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.24	Call	192.26220	0.19226	177.61610	0.17762	192.262	13.60	0.38	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	470.83240	0.47083	523.95670	0.52396	470.832	13.62	0.63	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	506.81580	0.50682	561.22800	0.56123	506.816	13.75	0.65	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	581.72090	0.58172	638.44670	0.63845	581.721	14.02	0.69	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	128.65950	0.12866	119.86270	0.11986	128.660	14.28	0.27	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	660.15950	0.66016	718.86270	0.71886	660.159	14.28	0.73	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	868.23440	0.86823	930.30530	0.93031	868.234	14.89	0.81	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	1,053.78840	1.05379	1,117.83190	1.11783	1,053.788	15.40	0.86	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	58.50640	0.05851	55.34380	0.05534	58.506	15.49	0.14	8,179,216.50	5,000	15,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	1,090.00640	1.09001	1,154.34380	1.15434	1,090.006	15.49	0.86	0.00	0	21,728.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	1,135.61440	1.13561	1,200.28780	1.20029	1,135.614	15.61	0.87	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	1,246.11180	1.24611	1,310.70520	1.31071	1,246.112	15.87	0.89	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	1,273.63780	1.27364	1,338.41460	1.33841	1,273.638	15.90	0.90	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	1,366.27670	1.36628	1,431.59120	1.43159	1,366.277	15.99	0.91	0.00	0	25,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	31.56130	0.03156	29.60880	0.02961	31.561	16.03	0.08	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,516.94020	1.51694	1,582.92220	1.58292	1,516.940	16.13	0.93	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,535.95430	1.53595	1,602.00560	1.60201	1,535.954	16.15	0.94	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,555.00510	1.55501	1,621.12170	1.62112	1,555.005	16.17	0.94	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,689.27120	1.68927	1,755.78000	1.75578	1,689.271	16.29	0.95	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,795.72730	1.79573	1,862.46940	1.86247	1,795.727	16.39	0.96	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,844.34990	1.84435	1,911.18050	1.91118	1,844.350	16.43	0.96	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,854.09020	1.85409	1,920.93760	1.92094	1,854.090	16.44	0.96	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,873.58610	1.87359	1,940.46520	1.94047	1,873.586	16.46	0.97	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,883.34120	1.88334	1,950.23560	1.95024	1,883.341	16.47	0.97	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,941.96980	1.94197	2,008.94950	2.00895	1,941.970	16.52	0.97	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Call	8.51760	0.00852	8.11520	0.00812	8.518	16.61	0.02	0.00	0	30,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	2,040.01760	2.04002	2,107.11520	2.10712	2,040.018	16.61	0.98	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	2,138.42060	2.13842	2,205.61100	2.20561	2,138.421	16.70	0.98	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	2,286.55770	2.28656	2,353.85100	2.35385	2,286.558	16.84	0.98	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	3.75780	0.00376	3.92530	0.00393	3.758	17.72	0.01	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	3.48920	0.00349	3.66100	0.00366	3.489	18.51	0.01	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	3.36590	0.00337	3.53960	0.00354	3.366	18.95	0.01	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	3.08230	0.00308	3.25960	0.00326	3.082	20.27	0.01	0.00	0	760.00

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\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	3.05980	0.00306	3.23740	0.00324	3.060	20.40	0.01	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	3.00440	0.00300	3.18280	0.00318	3.004	20.75	0.01	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	2.95480	0.00295	3.13410	0.00313	2.955	21.11	0.01	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	2.88610	0.00289	3.06640	0.00307	2.886	21.68	0.01	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	2.85440	0.00285	2.78370	0.00278	2.854	21.99	0.01	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	2.84190	0.00284	2.63150	0.00263	2.842	22.12	0.01	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	1.79860	0.00180	1.60460	0.00160	1.799	22.21	0.00	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	0.87190	0.00087	0.77620	0.00078	0.872	22.21	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	0.56010	0.00056	0.49820	0.00050	0.560	22.21	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	0.52690	0.00053	0.46860	0.00047	0.527	22.21	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.44750	0.00045	0.39780	0.00040	0.448	22.21	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.42070	0.00042	0.37400	0.00037	0.421	22.21	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.32160	0.00032	0.28580	0.00029	0.322	22.21	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.18240	0.00018	0.16200	0.00016	0.182	22.21	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.15390	0.00015	0.13660	0.00014	0.154	22.21	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.09790	0.00010	0.08690	0.00009	0.098	22.21	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.06760	0.00007	0.06000	0.00006	0.068	22.21	0.00	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			11.98520	11.98520	11.91690	11.91690		13.05	0.00	0.00	0	1,790.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,836.12570	1.83613	1,903.72460	1.90372	1,836.126	16.81	0.95	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	2.43440	0.00243	1.96650	0.00197	2.434	20.69	0.01	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	0.95380	0.00095	0.75490	0.00075	0.954	20.69	0.00	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			11.98970	11.98970	11.92120	11.92120		13.01	0.00	0.00	0	100.00
\$ / R	On 06/07/2018	Any day expiry			11.99580	11.99580	11.92720	11.92720		13.08	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	369.55400	0.36955	417.12710	0.41713	369.554	13.25	0.52	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	35.48750	0.03549	33.97460	0.03397	35.488	16.54	0.08	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	29.30600	0.02931	28.13360	0.02813	29.306	16.74	0.07	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.01730	12.01730	11.94860	11.94860		13.18	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.02350	12.02350	11.95470	11.95470		13.17	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	2,444.63640	2.44464	2,512.77230	2.51277	2,444.636	17.86	0.96	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	1.92600	0.00193	1.81160	0.00181	1.926	18.89	0.00	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.02500	12.02500	11.95620	11.95620		13.29	0.00	0.00	0	70.00
\$ / R	On 27/07/2018	Any day expiry			12.02810	12.02810	11.95930	11.95930		13.31	0.00	0.00	0	1,345.00
\$ / R	On 31/07/2018	Any day expiry			12.03430	12.03430	11.96540	11.96540		13.31	0.00	6,629,700.00	550	1,303.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,812.11750	1.81212	1,879.32090	1.87932	1,812.118	16.80	0.91	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	2.89080	0.00289	2.54570	0.00255	2.891	18.68	0.01	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	1.16530	0.00117	1.02020	0.00102	1.165	18.68	0.00	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.04510	12.04510	11.97610	11.97610		13.34	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	557.48270	0.55748	609.82690	0.60983	557.483	13.92	0.59	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,863.89350	1.86389	1,931.06240	1.93106	1,863.894	16.87	0.91	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	1.72800	0.00173	1.59100	0.00159	1.728	18.37	0.00	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.05430	12.05430	11.98520	11.98520		13.34	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.08200	12.08200	12.01270	12.01270		13.50	0.00	1,210,550.00	100	1,666.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,792.52050	1.79252	1,858.92410	1.85892	1,792.520	16.65	0.88	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	3.68320	0.00368	2.90560	0.00291	3.683	17.74	0.01	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	1.55670	0.00156	1.19670	0.00120	1.557	17.74	0.00	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			12.10820	12.10820	12.03860	12.03860		13.49	0.00	72,128,547.40	5,957	50,377.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	168.92630	0.16893	0.00000	0.00000	168.926	12.65	0.26	31,988,213.19	10,400	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	175.15850	0.17516	200.48260	0.20048	175.158	12.67	0.26	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	209.99120	0.20999	238.47240	0.23847	209.991	12.81	0.30	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	269.67330	0.26967	302.91500	0.30291	269.673	13.01	0.35	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	314.40370	0.31440	350.77610	0.35078	314.404	13.15	0.39	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	388.76630	0.38877	429.69210	0.42969	388.766	13.36	0.44	0.00	0	13,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	565.84890	0.56585	615.48260	0.61548	565.849	13.88	0.55	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	309.67420	0.30967	293.98660	0.29399	309.674	14.26	0.39	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	780.90050	0.78090	836.86800	0.83687	780.901	14.47	0.64	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	810.55830	0.81056	867.22440	0.86722	810.558	14.55	0.65	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	240.05920	0.24006	0.00000	0.00000	240.059	14.78	0.32	19,883,080.93	5,200	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	964.52770	0.96453	1,023.82870	1.02383	964.528	14.94	0.70	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	1,295.82700	1.29583	1,358.92190	1.35892	1,295.827	15.71	0.78	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	147.21840	0.14722	140.52490	0.14052	147.218	15.81	0.21	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	104.58370	0.10458	100.22850	0.10023	104.584	16.31	0.16	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	6.05210	0.00605	7.10730	0.00711	6.052	17.51	0.01	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	5.44850	0.00545	6.43320	0.00643	5.449	17.51	0.01	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	4.68380	0.00468	5.57380	0.00557	4.684	17.51	0.01	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	3.72410	0.00372	4.48520	0.00449	3.724	17.51	0.01	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.12510	12.12510	12.05540	12.05540		13.61	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,776.61610	1.77662	1,842.39400	1.84239	1,776.616	16.48	0.85	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	6.90940	0.00691	8.13740	0.00814	6.909	18.11	0.01	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	3.20380	0.00320	3.92870	0.00393	3.204	18.11	0.01	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.16650	12.16650	12.09610	12.09610		13.69	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.17260	12.17260	12.10210	12.10210		13.69	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.17570	12.17570	12.10510	12.10510		13.78	0.00	0.00	0	430.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,763.06290	1.76306	1,828.12950	1.82813	1,763.063	16.43	0.82	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	15.32850	0.01533	15.29120	0.01529	15.328	19.13	0.02	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	8.31270	0.00831	8.37090	0.00837	8.313	19.13	0.01	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.18330	12.18330	12.11260	12.11260		13.79	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	370.34110	0.37034	407.66050	0.40766	370.341	13.36	0.39	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,814.16520	1.81417	1,879.45350	1.87945	1,814.165	16.49	0.83	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	11.74740	0.01175	11.72270	0.01172	11.747	19.18	0.02	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.19560	12.19560	12.12470	12.12470		13.81	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			12.20020	12.20020	12.12920	12.12920		13.83	0.00	0.00	0	0.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	68.40340	0.06840	77.81980	0.07782	68.403	12.70	0.11	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	275.95260	0.27595	306.55230	0.30655	275.953	13.09	0.32	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	246.37670	0.24638	236.39890	0.23640	246.377	15.58	0.28	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			12.22160	12.22160	12.15020	12.15020		13.85	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,752.52930	1.75253	1,816.87210	1.81687	1,752.529	16.38	0.80	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	20.85240	0.02085	19.94270	0.01994	20.852	19.32	0.03	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	11.40230	0.01140	10.92910	0.01093	11.402	19.32	0.02	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 11/12/2018	Any day expiry			12.23840	12.23840		12.16680	12.16680		13.93	0.00	0.00	0	0.00
\$ / R	13.65	Put	On 11/12/2018	Any day expiry	1,620.93130	1.62093		1,682.87960	1.68288	1,620.931	16.19	0.77	0.00	0	20,000.00		
\$ / R	15.69	Call	On 11/12/2018	Any day expiry	55.65840	0.05566		55.14670	0.05515	55.658	18.94	0.07	0.00	0	20,000.00		
\$ / R			On 14/12/2018	Foreign Exchange Future	12.24300	12.24300		12.17130	12.17130		13.95	0.00	0.00	0	21,381.00		
\$ / R	11.64	Put	On 14/12/2018	Foreign Exchange Future	279.34820	0.27935		308.99040	0.30899	279.348	13.11	0.30	0.00	0	2,764.00		
\$ / R	12.50	Call	On 14/12/2018	Foreign Exchange Future	477.48220	0.47748		455.25980	0.45526	477.482	14.35	0.46	0.00	0	150.00		
\$ / R	13.00	Call	On 14/12/2018	Foreign Exchange Future	334.65390	0.33465		320.58530	0.32059	334.654	15.16	0.34	0.00	0	6,000.00		
\$ / R	13.20	Call	On 14/12/2018	Foreign Exchange Future	291.57370	0.29157		279.89290	0.27989	291.574	15.50	0.31	0.00	0	7,000.00		
\$ / R	13.80	Call	On 14/12/2018	Foreign Exchange Future	191.44410	0.19144		182.77440	0.18277	191.444	16.37	0.21	0.00	0	2,764.00		
\$ / R	14.89	Call	On 14/12/2018	Foreign Exchange Future	90.46310	0.09046		88.00450	0.08800	90.463	17.74	0.11	0.00	0	1,000.00		
\$ / R	15.95	Call	On 14/12/2018	Foreign Exchange Future	50.55580	0.05056		47.40260	0.04740	50.556	19.35	0.06	0.00	0	2,000.00		
\$ / R			On 31/12/2018	Any day expiry	12.26900	12.26900		12.19680	12.19680		13.96	0.00	0.00	0	0.00		
\$ / R	13.80	Put	On 31/12/2018	Any day expiry	1,742.81990	1.74282		1,805.64900	1.80565	1,742.820	16.33	0.78	0.00	0	1,000.00		
\$ / R	16.93	Call	On 31/12/2018	Any day expiry	25.73810	0.02574		23.95400	0.02395	25.738	19.31	0.03	0.00	0	500.00		
\$ / R	17.58	Call	On 31/12/2018	Any day expiry	14.31990	0.01432		13.29100	0.01329	14.320	19.31	0.02	0.00	0	500.00		
\$ / R			On 13/02/2019	Any day expiry	12.33420	12.33420		12.26180	12.26180		14.15	0.00	0.00	0	70.00		
\$ / R			On 18/03/2019	Foreign Exchange Future	12.38290	12.38290		12.31040	12.31040		14.22	0.00	0.00	0	2,515.00		
\$ / R			On 27/03/2019	Any day expiry	12.39620	12.39620		12.32370	12.32370		14.23	0.00	0.00	0	4,414.00		
\$ / R			On 14/06/2019	Foreign Exchange Future	12.51800	12.51800		12.44750	12.44750		14.48	0.00	0.00	0	3,087.00		
\$ / R			On 13/12/2019	Foreign Exchange Future	12.79990	12.79990		12.73460	12.73460		14.90	0.00	0.00	0	0.00		
\$ / R	20.00	Call	On 13/12/2019	Foreign Exchange Future	62.25190	0.06225		61.31770	0.06132	62.252	19.32	0.05	0.00	0	2,000.00		
\$ / R			On 12/06/2020	Foreign Exchange Future	13.09850	13.09850		13.03100	13.03100		15.32	0.00	0.00	0	0.00		
\$ / R			On 28/07/2020	Any day expiry	13.18130	13.18130		13.10970	13.10970		15.49	0.00	0.00	0	84,000.00		
\$ / R			On 14/09/2020	Foreign Exchange Future	13.26760	13.26760		13.19180	13.19180		15.61	0.00	0.00	0	0.00		
\$ / R MAXI			On 18/06/2018	Foreign Exchange Future	11.96850	11.96850		11.90100	11.90100		12.84	0.00	59,842.50	5	400.00		
\$ / R MAXI			On 17/09/2018	Foreign Exchange Future	12.10820	12.10820		12.03860	12.03860		13.49	0.00	0.00	0	50.00		
\$ / R MAXI			On 14/12/2018	Foreign Exchange Future	12.24300	12.24300		12.17130	12.17130		13.95	0.00	73,458.00	6	28.00		
\$ / R MAXI			On 14/06/2019	Foreign Exchange Future	12.51800	12.51800		12.44750	12.44750		14.48	0.00	0.00	0	0.00		
£ / R			On 30/04/2018	Any day expiry	16.72060	16.72060		16.69280	16.69280		13.07	0.00	0.00	0	9.00		
£ / R			On 15/05/2018	Any day expiry	16.76280	16.76280		16.73560	16.73560		13.44	0.00	0.00	0	11.00		
£ / R			On 18/06/2018	Foreign Exchange Future	16.86060	16.86060		16.83140	16.83140		13.85	0.00	29,674,656.00	1,760	181,552.00		
£ / R	17.50	Put	On 18/06/2018	Foreign Exchange Future	862.67630	0.86268		890.85180	0.89085	862.676	14.75	0.69	0.00	0	500.00		
£ / R	20.40	Call	On 18/06/2018	Foreign Exchange Future	8.86890	0.00887		9.15300	0.00915	8.869	18.70	0.02	0.00	0	500.00		
£ / R			On 17/09/2018	Foreign Exchange Future	17.12220	17.12220		17.09020	17.09020		14.45	0.00	0.00	0	15,766.00		
£ / R			On 14/12/2018	Foreign Exchange Future	17.37820	17.37820		17.34300	17.34300		14.97	0.00	0.00	0	3,045.00		
£ / R			On 18/03/2019	Foreign Exchange Future	17.65120	17.65120		17.61320	17.61320		15.23	0.00	0.00	0	3,129.00		
£ / R			On 14/06/2019	Foreign Exchange Future	17.91210	17.91210		17.87460	17.87460		15.08	0.00	0.00	0	5,465.00		
¥ / R			On 03/05/2018	Any day expiry	0.11201	0.11201		8.87830	8.87830		17.20	0.00	0.00	0	0.00		
¥ / R			On 18/06/2018	Foreign Exchange Future	0.11303	0.11303		0.11263	0.11263		14.98	0.00	1,130.32	10	8,396.00		
¥ / R			On 29/06/2018	Any day expiry	0.11329	0.11329		8.87830	8.87830		14.70	0.00	0.00	0	0.00		
¥ / R			On 17/09/2018	Foreign Exchange Future	0.11510	0.11510		0.11469	0.11469		12.95	0.00	0.00	0	0.00		

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
¥ / R	On 14/12/2018	Foreign Exchange Future			0.11718		0.11718		0.11672	0.11672		12.26	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12163		0.12163		0.12120	0.12120		12.51	0.00	0.00	0	0.00
€ / R	On 29/03/2018	Any day expiry			14.64160		14.64160		14.56410	14.56410		9.50	0.00	43,924.80	3	0.00
€ / R	On 11/04/2018	Any day expiry			14.61110		14.61110		14.57310	14.57310		10.86	0.00	0.00	0	107.00
€ / R	On 30/04/2018	Any day expiry			14.66550		14.66550		14.63110	14.63110		11.56	0.00	0.00	0	16.00
€ / R	On 23/05/2018	Any day expiry			14.73330		14.73330		14.69990	14.69990		11.96	0.00	0.00	0	41.00
€ / R	On 18/06/2018	Foreign Exchange Future			14.81240		14.81240		14.77800	14.77800		12.10	0.00	8,146,820.00	550	121,270.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	18.55470		0.01855		18.72560	0.01873	18.555	12.24	0.05	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	34.14700		0.03415		36.47640	0.03648	34.147	11.88	0.09	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	56.57390		0.05657		62.40320	0.06240	56.574	11.57	0.14	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	112.42620		0.11243		123.74470	0.12374	112.426	11.63	0.23	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.30	Call	638.72700		0.63873		616.68250	0.61668	638.727	11.67	0.75	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.40	Call	569.95560		0.56996		550.06060	0.55006	569.956	11.76	0.70	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	264.17960		0.26418		256.18380	0.25618	264.180	12.50	0.43	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	626.35890		0.62636		655.82860	0.65583	626.359	12.99	0.67	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.63	Call	111.57100		0.11157		109.50690	0.10951	111.571	13.71	0.21	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.00	Call	65.38930		0.06539		64.44520	0.06445	65.389	14.32	0.13	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,662.09000		1.66209		1,696.20550	1.69621	1,662.090	15.03	0.92	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	4.32430		0.00432		4.47000	0.00447	4.324	20.21	0.01	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	0.53510		0.00054		0.57080	0.00057	0.535	22.58	0.00	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.09330		15.09330		15.05590	15.05590		12.71	0.00	3,773,325.00	250	52,372.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	41.98310		0.04198		45.17010	0.04517	41.983	11.63	0.08	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	168.64980		0.16865		182.00980	0.18201	168.650	11.86	0.23	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	1,039.40630		1.03941		1,072.65390	1.07265	1,039.406	13.81	0.68	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	133.10730		0.13311		131.14680	0.13115	133.107	15.05	0.17	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	16.77900		0.01678		17.22140	0.01722	16.779	18.54	0.02	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.37410		15.37410		15.33450	15.33450		13.07	0.00	0.00	0	4,549.00
€ / R	On 18/03/2019	Foreign Exchange Future			15.68040		15.68040		15.63860	15.63860		13.36	0.00	0.00	0	2,625.00
€ / R	On 14/06/2019	Foreign Exchange Future			15.92520		15.92520		15.88550	15.88550		13.67	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap			92.89000		92.89000		92.47000	92.47000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			89.80000		89.80000		89.36000	89.36000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			88.47000		88.47000		88.01000	88.01000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			90.59000		90.59000		90.12000	90.12000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			94.37000		94.37000		93.88000	93.88000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			92.87000		92.87000		92.36000	92.36000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			94.89000		94.89000		94.38000	94.38000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			98.59000		98.59000		98.09000	98.09000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			98.87000		98.87000		98.38000	98.38000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			93.99000		93.99000		93.48000	93.48000			0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap			99.46000		99.46000		98.95000	98.95000			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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
1Y STND	On 20/09/2018	Interest Rate Swap	100.02000	100.02000	100.02000	100.01000	100.01000				0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap	100.43000	100.43000	100.43000	100.41000	100.41000				0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap	99.39000	99.39000	99.39000	99.35000	99.35000				0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap	100.00000	100.00000	100.00000	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	98.59000				0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.49000	98.49000	98.49000	98.48000	98.48000				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.81000	98.81000	98.81000	98.79000	98.79000				0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.13000	99.13000	99.13000	99.10000	99.10000				0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.45000	99.45000	99.45000	99.39000	99.39000				0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.77000	99.77000	99.77000	99.70000	99.70000				0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap	100.64000	100.64000	100.64000	100.55000	100.55000				0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap	98.31000	98.31000	98.31000	98.22000	98.22000				0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap	100.11000	100.11000	100.11000	100.00000	100.00000				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	95.55000	95.55000	95.55000	95.40000	95.40000				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	94.69000	94.69000	94.69000	94.52000	94.52000				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	93.80000	93.80000	93.80000	93.60000	93.60000				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	93.88000	93.88000	93.88000	93.65000	93.65000				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	95.99000	95.99000	95.99000	95.74000	95.74000				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.04000	96.04000	96.04000	95.78000	95.78000				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.15000	97.15000	97.15000	96.87000	96.87000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	99.28000	99.28000	99.28000	98.99000	98.99000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	100.46000	100.46000	100.46000	100.15000	100.15000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	95.46000	95.46000	95.46000	95.14000	95.14000				0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap	99.73000	99.73000	99.73000	99.40000	99.40000				0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	590.97800	590.97800	590.97800	592.96100	592.96100				0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	697.28100	697.28100	697.28100	701.19000	701.19000				0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	639.48200	639.48200	639.48200	643.86100	643.86100				0.00	63,948,200.00	10	805.00
AU\$ / R	On 29/03/2018	Any day expiry	9.12700	9.12700	9.12700	9.03970	9.03970			9.07	0.00	419,842.00	46	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.19110	9.19110	9.19110	9.12810	9.12810			10.88	0.00	4,531,212.30	493	9,582.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.30430	9.30430	9.30430	9.23960	9.23960			11.38	0.00	3,721,720.00	400	1,050.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.41570	9.41570	9.41570	9.34860	9.34860			12.31	0.00	7,061,775.00	750	11,562.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	9.64660	9.64660	9.64660	9.57930	9.57930			12.70	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.30460	9.30460	9.30460	9.24860	9.24860			12.16	0.00	0.00	0	1,140.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	9.54790	9.54790	9.54790	9.48560	9.48560			12.86	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	12.59040	12.59040	12.59040	12.55630	12.55630			11.67	0.00	0.00	0	1,215.00
CHF / R	On 17/09/2018	Foreign Exchange Future	12.84210	12.84210	12.84210	12.80530	12.80530			12.29	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
CHF / R	On 14/12/2018	Foreign Exchange Future	13.09860		13.09860		13.05500	13.05500		12.77	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	13.58370		13.58370		13.53880	13.53880		13.22	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.89840		1.89840		1.88850	1.88850		11.92	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.91300		1.91300		1.90270	1.90270		12.39	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	1.92810		1.92810		1.91760	1.91760		13.23	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	1.95760		1.95760		1.94650	1.94650		13.63	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.01180		2.01180		2.00930	2.00930		12.90	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.05240		2.05240		2.04910	2.04910		13.58	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.08810		2.08810		2.08440	2.08440		14.13	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.25210		2.25210		2.24910	2.24910		14.83	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future	10.09762		81.02542		10.01752	81.55382			0.00	0.00	0	9,466.00
ES33	On 02/08/2018	Bond Future	10.17456		82.52316		10.09175	83.06177			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 03/05/2018	Bond Future	10.27299		84.60073		10.18280	85.29832			0.00	0.00	0	7,957.00
ES42	On 02/08/2018	Bond Future	10.34771		86.16455		10.25463	86.87543			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	635.87000		635.87000		640.06100	640.06100			0.00	0.00	0	473.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.52890		1.52890		1.52040	1.52040		13.22	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.54980		1.54980		1.54120	1.54120		13.45	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.56920		1.56920		1.56020	1.56020		13.64	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.66160		1.66160		1.65380	1.65380		14.74	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
I2025	On 03/05/2018	Bond Future		135.55646	135.55646		135.55435	135.55435			0.00	0.00	0	1,033.00
I2025	On 02/08/2018	Bond Future		136.68859	136.68859		136.68801	136.68801			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		104.52435	104.52435		104.52221	104.52221			0.00	0.00	0	1,370.00
I2029	On 02/08/2018	Bond Future		106.46170	106.46170		106.46079	106.46079			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		108.86210	108.86210		108.85974	108.85974			0.00	0.00	0	6,055.00
I2033	On 02/08/2018	Bond Future		110.87985	110.87985		110.87861	110.87861			0.00	167,982,972.75	1,515	1,515.00
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		134.45938	134.45938		134.45642	134.45642			0.00	0.00	0	8,991.00
I2038	On 02/08/2018	Bond Future		135.39861	135.39861		135.39713	135.39713			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		129.37650	129.37650		129.37340	129.37340			0.00	0.00	0	10,874.00
I2046	On 02/08/2018	Bond Future		131.77439	131.77439		131.77283	131.77283			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		138.13627	138.13627		138.13291	138.13291			0.00	0.00	0	9,788.00
I2050	On 02/08/2018	Bond Future		138.96386	138.96386		138.96171	138.96171			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		263.87800	263.87800		263.88200	263.88200			0.00	26,387,800.00	10	1,119.00
JIBAR FUTURE	On 18/04/2018	Jibar Tradeable Future		6.94000	93.06000		6.94000	93.06000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		6.89000	93.11000		6.89000	93.11000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		6.77000	93.23000		6.77000	93.23000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		6.80000	93.20000		6.80000	93.20000			0.00	0.00	0	35,000.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future		6.86000	93.14000		6.86000	93.14000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future		6.91000	93.09000		6.91000	93.09000			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future		0.11720	0.11720		0.11650	0.11650			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future		0.11620	0.11620		0.11590	0.11590			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future		0.11610	0.11610		0.11560	0.11560			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.11470	0.11470		0.11420	0.11420			0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future		1.53720	1.53720		1.53280	1.53280		13.15	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future		1.56060	1.56060		1.55620	1.55620		13.41	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future		1.58200	1.58200		1.57690	1.57690		13.80	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.62900	1.62900		1.62430	1.62430		13.31	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future		8.62650	8.62650		8.59100	8.59100		11.73	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
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			8.72730		8.72730		8.69030	8.69030		12.30	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			8.82660		8.82660		8.78800	8.78800		13.18	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.33820		9.33820		9.30850	9.30850		13.79	0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.24610		1.24610		1.24700	1.24700			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.25510		1.25510		1.25470	1.25470			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.26290		1.26290		1.26240	1.26240			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.33320		1.33320		1.33460	1.33460			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.40870		1.40870		1.41430	1.41430			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.41410		1.41410		1.41960	1.41960			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.23760		1.23760		1.24170	1.24170			0.00	0.00	0	190.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.24650		1.24650		1.25060	1.25060			0.00	0.00	0	0.00
R / ¥	On 03/05/2018	Any day expiry			8.92740		8.92740		8.87830	8.87830		12.87	0.00	0.00	0	0.00
R / ¥	On 03/05/2018	Any day expiry	8.94	Call	1,363.41530		0.13634	0.00000	0.00000	0.00000	1,363.415	12.92	0.49	8,837,846,600.00	200,000	100,000.00
R / ¥	On 29/06/2018	Any day expiry			8.82710		8.82710		8.87830	8.87830		14.05	0.00	0.00	0	0.00
R / ¥	On 29/06/2018	Any day expiry	8.34	Put	738.95010		0.07390	0.00000	0.00000	0.00000	738.950	14.19	0.20	1,969,948,684.00	110,000	110,000.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.84710		8.84710	0.11133	8.87830	8.87830		13.90	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	2,506.18890		0.25062	0.11133	2,416.91300	0.24169	2,506.189	13.71	0.52	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.68820		8.68820	0.11133	8.71920	8.71920		15.14	0.00	0.00	0	283.00
R186	On 03/05/2018	Bond Future			7.99941		119.32430		7.90826	119.94158		6.24	0.00	264,661,297.40	2,218	192,367.00
R186	On 03/05/2018	Bond Future	7.85	Call	497.17000		0.49717		734.86000	0.73486	497.170	6.19	0.33	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.25	Put	358.26000		0.35826		229.32000	0.22932	358.260	6.66	0.24	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.35	Put	231.66000		0.23166		142.95000	0.14295	231.660	6.79	0.17	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.40	Put	184.38000		0.18438		111.77000	0.11177	184.380	6.85	0.14	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.50	Put	114.60000		0.11460		67.12000	0.06712	114.600	6.97	0.09	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.85	Put	18.31000		0.01831		9.75000	0.00975	18.310	7.41	0.02	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	9.30	Call	8,356.19000		8.35619		8,973.28000	8.97328	8,356.190	7.47	1.00	0.00	0	1,093.00
R186	On 03/05/2018	Bond Future	9.72	Put	0.01000		0.00001		0.01000	0.00001	0.010	7.47	0.00	0.00	0	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	0.01000		0.00001		0.01000	0.00001	0.010	7.47	0.00	0.00	0	3,200.00
R186	On 02/08/2018	Bond Future			8.02178		116.22988		7.92657	116.85914		6.69	0.00	0.00	0	291.00
R186	On 02/08/2018	Bond Future	7.50	Call	532.19000		0.53219		681.06000	0.68106	532.190	6.35	0.22	0.00	0	1,470.00
R186	On 02/08/2018	Bond Future	8.25	Call	2,745.19000		2.74519		3,150.50000	3.15050	2,745.190	7.05	0.63	0.00	0	1,470.00
R186	On 01/11/2018	Bond Future			8.04052		118.40470		7.94093	119.04676		6.62	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	2,184.89000		2.18489		2,508.39000	2.50839	2,184.890	6.67	0.48	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	4,100.55000		4.10055		4,542.45000	4.54245	4,100.550	7.10	0.67	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	527.94000		0.52794		476.85000	0.47685	527.940	7.48	0.15	0.00	0	5,000.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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/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			310.25852		310.25852		310.25553	310.25553			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			249.23649		249.23649		249.23075	249.23075		3.96	0.00	0.00	0	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			7.36283		102.98208		7.26562	103.37487		4.01	0.00	3,913,319.04	38	72,806.00
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			8.39252		99.22890		8.30177	99.88818		8.60	0.00	6,648,336.30	67	95,577.00
R2030	On 02/08/2018	Bond Future			8.42544		97.05742		8.33145	97.72938		9.28	0.00	0.00	0	127.00
R2030	On 02/08/2018	Bond Future	8.51	Call	2,393.26000		2.39326		2,792.06000	2.79206	2,393.260	9.17	0.56	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	4,257.70000		4.25770		4,775.17000	4.77517	4,257.700	9.71	0.74	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	290.24000		0.29024		233.30000	0.23330	290.240	10.55	0.10	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			8.57735		98.21389		8.48669	98.93224		9.73	0.00	0.00	0	60,218.00
R2032	On 02/08/2018	Bond Future			8.61030		100.02943		8.51672	100.76145		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			8.71243		103.06302		8.62689	103.82297		13.54	0.00	70,701,231.72	686	70,885.00
R2035	On 03/05/2018	Bond Future	8.75	Call	1,922.08000		1.92208		2,381.33000	2.38133	1,922.080	13.78	0.54	0.00	0	1,000.00
R2035	On 03/05/2018	Bond Future	9.25	Put	305.89000		0.30589		227.20000	0.22720	305.890	13.66	0.14	0.00	0	1,000.00
R2035	On 02/08/2018	Bond Future			8.74571		104.96813		8.65757	105.74256		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			8.81430		99.39769		8.72377	100.20812		11.23	0.00	0.00	0	46,828.00
R2037	On 02/08/2018	Bond Future			8.85257		96.97904		8.75933	97.80491		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			6.57467		103.87455		6.47923	103.93234		12.96	0.00	8,621,587.65	83	21,667.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future			8.87429		103.58921		8.78379	104.46894		11.85	0.00	0.00	0	45,123.00
R2040	On 03/05/2018	Bond Future	8.50	Call	262.26000		0.26226		436.08000	0.43608	262.260	10.77	0.15	0.00	0	1,011.00
R2040	On 03/05/2018	Bond Future	9.00	Call	2,162.59000		2.16259		2,775.66000	2.77566	2,162.590	11.67	0.63	0.00	0	1,239.00
R2040	On 03/05/2018	Bond Future	10.00	Call	10,018.52000		10.01852		10,893.31000	10.89331	10,018.520	13.92	0.99	0.00	0	1,500.00

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
R2040	On 02/08/2018	Bond Future		8.91259	100.99768		8.81946	101.89411		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		8.91895	100.62717		8.82848	101.52841		12.55	0.00	10,062,717.00	100	27,123.00
R2044	On 02/08/2018	Bond Future		8.95636	98.10602		8.86335	99.02444		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		8.87675	100.29771		8.78626	101.23772		13.09	0.00	0.00	0	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		6.75318	103.02915		6.65165	103.18979		1.05	0.00	6,078,719.85	59	23,553.00
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		7.00122	100.04292		6.90253	100.29714		2.18	0.00	6,202,661.04	62	35,684.00
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		8.74188	78.29761		8.65136	78.97792		11.53	0.00	35,547,114.94	454	87,297.00
R209	On 03/05/2018	Bond Future	9.19	Call	3,457.51000	3.45751	4,056.67000	4.05667	3,457.510	12.64	0.86	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.47	Put	62.36000	0.06236	35.65000	0.03565	62.360	13.28	0.05	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.75	Call	7,040.07000	7.04007	7,713.75000	7.71375	7,040.070	13.79	0.99	0.00	0	435.00
R209	On 03/05/2018	Bond Future	9.77	Put	13.73000	0.01373	8.05000	0.00805	13.730	13.79	0.01	0.00	0	250.00
R209	On 03/05/2018	Bond Future	10.00	Put	3.01000	0.00301	2.10000	0.00210	3.010	13.79	0.00	0.00	0	11,067.00
R209	On 03/05/2018	Bond Future	10.22	Put	0.59000	0.00059	0.41000	0.00041	0.590	13.79	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	13.79	0.00	0.00	0	435.00
R209	On 02/08/2018	Bond Future		8.77371	79.74490		8.68069	80.43820		11.98	0.00	0.00	0	816.00
R209	On 02/08/2018	Bond Future	8.46	Call	1,214.43000	1.21443	1,451.59000	1.45159	1,214.430	11.61	0.35	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	1,298.78000	1.29878	1,547.06000	1.54706	1,298.780	11.65	0.36	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	2,075.00000	2.07500	1,751.28000	1.75128	2,075.000	12.21	0.46	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	3,051.14000	3.05114	3,463.22000	3.46322	3,051.140	12.45	0.61	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	1,118.51000	1.11851	914.85000	0.91485	1,118.510	12.90	0.29	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	768.58000	0.76858	618.46000	0.61846	768.580	13.30	0.21	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	6,691.90000	6.69190	7,279.82000	7.27982	6,691.900	13.72	0.85	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	143.21000	0.14321	122.70000	0.12270	143.210	13.79	0.05	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	24.41000	0.02441	20.84000	0.02084	24.410	13.79	0.01	0.00	0	435.00
R209	On 01/11/2018	Bond Future		8.80481	78.08837		8.70916	78.79532		12.47	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

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/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	192.51563		192.51563		192.51195	192.51195			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	156.30679		156.30679		156.36190	156.36190			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	8.47085		89.92974		8.38015	90.57915		9.23	0.00	4,946,135.70	55	44,803.00
R213	On 02/08/2018	Bond Future	8.49948		91.59207		8.40585	92.25390		9.57	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	8.85168		78.31799		8.76119	79.04290		12.50	0.00	0.00	0	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	9.14370		9.14370		9.10040	9.10040		11.33	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	9.27120		9.27120		9.22590	9.22590		11.83	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	9.39280		9.39280		9.34630	9.34630		12.33	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	9.97020		9.97020		9.93050	9.93050		13.03	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	2.95100		2.95100		2.90250	2.90250		11.38	0.00	0.00	0	8,320.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.90460		2.90460		2.85470	2.85470		12.07	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.85570		2.85570		2.80600	2.80600		12.62	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.85240		2.85240		2.80290	2.80290		13.30	0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.23010		1.23010		1.22140	1.22140			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.20880		1.20880		1.19990	1.19990			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.18890		1.18890		1.18100	1.18100			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.15240		1.15240		1.14390	1.14390			0.00	0.00	0	0.00

Total for Derivatives : **12,905,940,648.88** **449,804** **5 810 171.00**

Grand Total: **12,905,940,648.88** **449,804** **5 810 171.00**