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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 13/04/2018

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 16/04/2018	Any day expiry	12.08410	12.08410		12.00600	12.00600		7.91	0.00	0.00	0	192.00
\$ / R	On 17/04/2018	Any day expiry	12.08420	12.08420		12.00280	12.00280		9.86	0.00	0.00	0	1,551.00
\$ / R	On 20/04/2018	Any day expiry	12.08750	12.08750		12.00780	12.00780		11.88	0.00	0.00	0	0.00
\$ / R	On 20/04/2018	Any day expiry	12.03	Put	57.01960	0.05702	97.16710	0.09717	57.020	12.40	0.39	0.00	20,000.00
\$ / R	On 24/04/2018	Any day expiry	12.09420	12.09420		12.01440	12.01440		11.66	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry	12.09580	12.09580		12.01600	12.01600		11.76	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	2,904.25640	2.90426	2,984.09840	2.98410	2,904.256	34.26	1.00	0.00	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	1.06180	0.00106	0.19960	0.00020	1.062	53.02	0.00	0.00	2,000.00
\$ / R	On 26/04/2018	Any day expiry	12.09750	12.09750		12.01760	12.01760		11.86	0.00	0.00	0	1,846.00
\$ / R	On 30/04/2018	Any day expiry	12.10400	12.10400		12.02410	12.02410		11.68	0.00	144,822.00	12	396.00
\$ / R	On 30/04/2018	Any day expiry	11.70	Put	16.35390	0.01635	28.51310	0.02851	16.354	12.59	0.10	0.00	400.00
\$ / R	On 30/04/2018	Any day expiry	11.76	Put	23.19050	0.02319	38.92010	0.03892	23.191	12.45	0.14	0.00	202.00
\$ / R	On 30/04/2018	Any day expiry	11.78	Put	25.95220	0.02595	43.01550	0.04302	25.952	12.40	0.15	0.00	100.00
\$ / R	On 30/04/2018	Any day expiry	11.85	Put	37.88380	0.03788	60.17090	0.06017	37.884	12.25	0.21	0.00	288.00
\$ / R	On 30/04/2018	Any day expiry	11.87	Call	276.01850	0.27602	220.05080	0.22005	276.018	12.20	0.77	0.00	202.00
\$ / R	On 30/04/2018	Any day expiry	11.91	Call	245.38240	0.24538	192.88880	0.19289	245.382	12.11	0.74	0.00	100.00

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	11.94	Call	223.43690	0.22344	173.69390	0.17369	223.437	12.04	0.70	0.00	0	288.00
\$ / R	On 30/04/2018	Any day expiry	12.04	Put	93.46720	0.09347	135.70750	0.13571	93.467	11.82	0.41	0.00	0	240.00
\$ / R	On 30/04/2018	Any day expiry	12.10	Call	123.72790	0.12373	95.42520	0.09543	123.728	11.68	0.51	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	12.11	Call	119.09450	0.11909	91.77130	0.09177	119.095	11.71	0.50	0.00	0	240.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	1,696.15900	1.69616	1,776.06000	1.77606	1,696.159	19.74	1.00	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	0.14200	0.00014	0.14360	0.00014	0.142	32.66	0.00	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	0.30370	0.00030	0.19460	0.00019	0.304	38.48	0.00	0.00	0	500.00
\$ / R	On 02/05/2018	Any day expiry	12.10730		12.10730	12.10730	12.02730	12.02730		11.80	0.00	0.00	0	0.00
\$ / R	On 02/05/2018	Any day expiry	11.50	Put	4.85350	0.00485	9.78040	0.00978	4.854	12.55	0.04	0.00	0	2,000.00
\$ / R	On 02/05/2018	Any day expiry	11.80	Call	339.10350	0.33910	278.74340	0.27874	339.103	12.17	0.83	0.00	0	2,000.00
\$ / R	On 02/05/2018	Any day expiry	12.50	Call	26.97770	0.02698	21.60350	0.02160	26.978	13.12	0.15	0.00	0	2,000.00
\$ / R	On 04/05/2018	Any day expiry	12.11060		12.11060	12.11060	12.03060	12.03060		11.95	0.00	0.00	0	0.00
\$ / R	On 04/05/2018	Any day expiry	12.25	Call	85.92510	0.08593	68.21010	0.06821	85.925	12.45	0.36	0.00	0	20,000.00
\$ / R	On 07/05/2018	Any day expiry	12.11550		12.11550	12.11550	12.03540	12.03540		11.74	0.00	0.00	0	46,000.00
\$ / R	On 07/05/2018	Any day expiry	12.00	Call	209.38420	0.20938	168.38500	0.16838	209.384	11.70	0.63	0.00	0	100,000.00
\$ / R	On 07/05/2018	Any day expiry	12.10	Call	153.26980	0.15327	123.54150	0.12354	153.270	11.74	0.52	0.00	0	100,000.00
\$ / R	On 09/05/2018	Any day expiry	12.11880		12.11880	12.11880	12.03870	12.03870		11.87	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	640.96160	0.64096	717.66700	0.71767	640.962	14.05	0.91	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	1,741.82110	1.74182	1,821.87130	1.82187	1,741.821	18.45	1.00	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	0.08200	0.00008	0.07980	0.00008	0.082	27.88	0.00	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry	12.12210		12.12210	12.12210	12.04190	12.04190		11.97	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry	12.12700		12.12700	12.12700	12.04680	12.04680		11.87	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	649.72220	0.64972	725.53230	0.72553	649.722	13.98	0.89	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	2,373.22990	2.37323	2,453.43730	2.45344	2,373.230	19.98	1.00	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	0.21930	0.00022	0.20480	0.00020	0.219	28.20	0.00	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry	12.12860		12.12860	12.12860	12.04840	12.04840		11.92	0.00	0.00	0	0.00
\$ / R	On 15/05/2018	Any day expiry	10.90	Put	1.35570	0.00136	2.06130	0.00206	1.356	14.98	0.01	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	11.70	Put	30.47460	0.03047	48.20560	0.04821	30.475	11.52	0.14	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	12.20	Call	142.58940	0.14259	118.70850	0.11871	142.589	12.25	0.44	0.00	0	1,000.00
\$ / R	On 18/05/2018	Any day expiry	12.13350		12.13350	12.13350	12.05320	12.05320		12.24	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry	12.00	Put	120.97580	0.12098	160.26390	0.16026	120.976	12.07	0.38	0.00	0	51,000.00
\$ / R	On 31/05/2018	Any day expiry	12.15400		12.15400	12.15400	12.07380	12.07380		12.39	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,650.97040	1.65097	1,730.60190	1.73060	1,650.970	16.63	0.98	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	0.90900	0.00091	1.08520	0.00109	0.909	23.56	0.00	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	0.83050	0.00083	0.66910	0.00067	0.830	25.91	0.00	0.00	0	500.00
\$ / R	On 08/06/2018	Any day expiry	12.16670		12.16670	12.16670	12.08640	12.08640		12.50	0.00	0.00	0	0.00
\$ / R	On 08/06/2018	Any day expiry	12.80	Call	69.35120	0.06935	61.17760	0.06118	69.351	14.29	0.19	0.00	0	1,746.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.18250		12.18250	12.18250	12.10220	12.10220		12.61	0.00	360,638,547.50	29,603	898,908.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	5.93490	0.00593	9.10010	0.00910	5.935	12.33	0.02	0.00	0	60,750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	13.45930	0.01346	19.38900	0.01939	13.459	12.21	0.05	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.35	Call	856.03730	0.85604	784.73740	0.78474	856.037	12.12	0.92	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.45	Call	765.80630	0.76581	697.10270	0.69710	765.806	12.06	0.89	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	39.32600	0.03933	52.39710	0.05240	39.326	12.03	0.12	0.00	0	30,216.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.60	Put	54.03600	0.05404	73.01440	0.07301	54.036	11.97	0.16	0.00	0	12,000.00

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 18/06/2018	Foreign Exchange Future	11.70	Call	557.84520	0.55785	501.08960	0.50109	557.845	12.07	0.79	0.00	0	60.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	87.99540	0.08800	113.94980	0.11395	87.995	12.13	0.23	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.77	Put	93.44780	0.09345	120.38630	0.12039	93.448	12.15	0.24	0.00	0	76,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.80	Put	102.05850	0.10206	130.48830	0.13049	102.059	12.18	0.26	0.00	0	1,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.90	Put	134.63100	0.13463	168.13180	0.16813	134.631	12.29	0.32	0.00	0	9,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Call	355.86380	0.35586	314.17950	0.31418	355.864	12.40	0.62	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	173.36380	0.17336	211.97950	0.21198	173.364	12.40	0.38	0.00	0	39,050.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.06	Put	199.62200	0.19962	241.27610	0.24128	199.622	12.46	0.41	0.00	0	150.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	228.14970	0.22815	273.45570	0.27346	228.150	12.53	0.45	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.13	Call	285.62390	0.28562	251.45580	0.25146	285.624	12.54	0.54	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	238.16250	0.23816	285.11360	0.28511	238.163	12.55	0.46	0.00	0	155,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	243.26130	0.24326	291.03250	0.29103	243.261	12.56	0.47	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	299.26720	0.29927	353.35110	0.35335	299.267	12.75	0.53	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Call	212.81360	0.21281	188.74430	0.18874	212.814	12.88	0.44	0.00	0	4,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	330.31360	0.33031	386.54430	0.38654	330.314	12.88	0.56	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	396.51090	0.39651	456.64510	0.45665	396.511	13.15	0.61	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.45	Call	164.01620	0.16402	145.61240	0.14561	164.016	13.28	0.36	0.00	0	150.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	150.19600	0.15020	133.42760	0.13343	150.196	13.42	0.34	0.00	0	10,050.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	467.69600	0.46770	531.22760	0.53123	467.696	13.42	0.66	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	663.71600	0.66372	733.54230	0.73354	663.716	14.09	0.77	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	843.01980	0.84302	916.43420	0.91643	843.020	14.61	0.83	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	60.86110	0.06086	54.54270	0.05454	60.861	14.71	0.16	0.00	0	15,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	878.36110	0.87836	952.34270	0.95234	878.361	14.71	0.84	0.00	0	21,728.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	923.00110	0.92300	997.63290	0.99763	923.001	14.83	0.86	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	1,032.00390	1.03200	1,107.95600	1.10796	1,032.004	15.12	0.88	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	1,059.61950	1.05962	1,135.85470	1.13585	1,059.619	15.19	0.89	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	1,152.57980	1.15258	1,229.63830	1.22964	1,152.580	15.43	0.90	0.00	0	25,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	32.02860	0.03203	28.67560	0.02868	32.029	15.55	0.09	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,303.29030	1.30329	1,380.52770	1.38053	1,303.290	15.75	0.93	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,322.22500	1.32222	1,399.58050	1.39958	1,322.225	15.78	0.93	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,341.20130	1.34120	1,418.67170	1.41867	1,341.201	15.81	0.93	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,475.09820	1.47510	1,553.25550	1.55326	1,475.098	16.00	0.95	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,581.40010	1.58140	1,659.97900	1.65998	1,581.400	16.14	0.96	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,629.98100	1.62998	1,708.72290	1.70872	1,629.981	16.21	0.96	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,639.71500	1.63971	1,718.48740	1.71849	1,639.715	16.22	0.96	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,659.19880	1.65920	1,738.03110	1.73803	1,659.199	16.25	0.96	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,668.94880	1.66895	1,747.81010	1.74781	1,668.949	16.26	0.96	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,727.55600	1.72756	1,806.57920	1.80658	1,727.556	16.34	0.97	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Call	8.09660	0.00810	7.04950	0.00705	8.097	16.48	0.03	0.00	0	30,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,825.59660	1.82560	1,904.84950	1.90485	1,825.597	16.48	0.97	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	1,924.01600	1.92402	2,003.45670	2.00346	1,924.016	16.61	0.98	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	2,072.20260	2.07220	2,151.86250	2.15186	2,072.203	16.81	0.98	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	2.56110	0.00256	2.31540	0.00232	2.561	17.19	0.01	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	1.94400	0.00194	2.18520	0.00219	1.944	17.66	0.01	0.00	0	50.00

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\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	1.89620	0.00190	2.12810	0.00213	1.896	18.16	0.01	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	1.79800	0.00180	2.00690	0.00201	1.798	19.67	0.01	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	1.79130	0.00179	1.99820	0.00200	1.791	19.82	0.01	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	1.77580	0.00178	1.97770	0.00198	1.776	20.22	0.01	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	1.76350	0.00176	1.96070	0.00196	1.763	20.63	0.01	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	1.74970	0.00175	1.94000	0.00194	1.750	21.28	0.01	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	1.74510	0.00175	1.93210	0.00193	1.745	21.63	0.01	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	1.74380	0.00174	1.92930	0.00193	1.744	21.78	0.01	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	1.74510	0.00175	1.77480	0.00177	1.745	23.09	0.00	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	0.92770	0.00093	0.83600	0.00084	0.928	23.40	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	0.58420	0.00058	0.52730	0.00053	0.584	23.40	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	0.54810	0.00055	0.49480	0.00049	0.548	23.40	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.46190	0.00046	0.41730	0.00042	0.462	23.40	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.43300	0.00043	0.39140	0.00039	0.433	23.40	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.32680	0.00033	0.29570	0.00030	0.327	23.40	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.18030	0.00018	0.16360	0.00016	0.180	23.40	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.15070	0.00015	0.13690	0.00014	0.151	23.40	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.09370	0.00009	0.08540	0.00009	0.094	23.40	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.06340	0.00006	0.05790	0.00006	0.063	23.40	0.00	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			12.19900	12.19900	12.11870	12.11870		12.74	0.00	0.00	0	1,790.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,619.99820	1.62000	1,697.87790	1.69788	1,619.998	16.10	0.95	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	2.49920	0.00250	2.70540	0.00271	2.499	21.31	0.01	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	1.50660	0.00151	1.36570	0.00137	1.507	22.35	0.00	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.20360	12.20360	12.12320	12.12320		12.69	0.00	0.00	0	100.00
\$ / R	On 06/07/2018	Any day expiry			12.20960	12.20960	12.12920	12.12920		12.75	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	228.32920	0.22833	269.04160	0.26904	228.329	12.61	0.41	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	34.68060	0.03468	32.15060	0.03215	34.681	15.87	0.08	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	27.33920	0.02734	25.86070	0.02586	27.339	16.01	0.07	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.23070	12.23070	12.15020	12.15020		12.91	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.23680	12.23680	12.15630	12.15630		12.90	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	2,229.42140	2.22942	2,309.46340	2.30946	2,229.421	17.23	0.96	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	2.50330	0.00250	1.86090	0.00186	2.503	19.63	0.01	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.23830	12.23830	12.15780	12.15780		12.91	0.00	0.00	0	70.00
\$ / R	On 27/07/2018	Any day expiry			12.24140	12.24140	12.16080	12.16080		12.94	0.00	0.00	0	1,345.00
\$ / R	On 31/07/2018	Any day expiry			12.24740	12.24740	12.16690	12.16690		12.93	0.00	0.00	0	1,303.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,599.72500	1.59972	1,677.27440	1.67727	1,599.725	16.19	0.90	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	3.19180	0.00319	2.60010	0.00260	3.192	18.98	0.01	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	1.34880	0.00135	0.99360	0.00099	1.349	19.14	0.00	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.25810	12.25810	12.17750	12.17750		12.95	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	394.01570	0.39402	448.00970	0.44801	394.016	13.11	0.51	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,651.67070	1.65167	1,729.47390	1.72947	1,651.671	16.25	0.90	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	1.94620	0.00195	1.48010	0.00148	1.946	18.69	0.00	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.26720	12.26720	12.18660	12.18660		12.95	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.29450	12.29450	12.21380	12.21380		13.10	0.00	0.00	0	1,666.00

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	13.80	Put	1,583.20800	1.58321	1,660.16680	1.66017	1,583.208	16.01	0.87	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	3.69180	0.00369	2.92640	0.00293	3.692	17.64	0.01	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	1.48570	0.00149	1.15070	0.00115	1.486	17.64	0.00	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			12.32030	12.32030	12.23960	12.23960		13.09	0.00	1,232,030.00	100	53,444.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	98.04520	0.09805	120.14080	0.12014	98.045	12.18	0.18	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	102.40680	0.10241	125.10870	0.12511	102.407	12.19	0.18	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	126.29880	0.12630	152.10030	0.15210	126.299	12.26	0.22	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	169.66430	0.16966	201.41170	0.20141	169.664	12.40	0.27	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	204.39940	0.20440	239.92730	0.23993	204.399	12.53	0.30	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	264.21110	0.26421	305.37550	0.30538	264.211	12.71	0.36	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	411.31860	0.41132	464.13620	0.46414	411.319	13.09	0.48	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	353.45700	0.35346	331.38890	0.33139	353.457	13.48	0.45	0.00	0	1,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	606.08440	0.60608	667.52540	0.66753	606.084	13.69	0.58	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	633.56090	0.63356	695.95570	0.69596	633.561	13.77	0.60	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	269.15310	0.26915	253.49370	0.25349	269.153	14.00	0.37	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	261.11400	0.26111	246.06680	0.24607	261.114	14.06	0.36	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	777.94680	0.77795	844.57950	0.84458	777.947	14.16	0.66	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	1,095.64680	1.09565	1,168.18630	1.16819	1,095.647	14.93	0.76	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	157.88870	0.15789	150.29310	0.15029	157.889	15.02	0.23	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	129.63050	0.12963	123.96330	0.12396	129.630	15.41	0.20	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	111.11690	0.11112	106.19950	0.10620	111.117	15.65	0.17	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	5.22120	0.00522	4.68560	0.00469	5.221	16.98	0.01	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	4.64110	0.00464	4.17750	0.00418	4.641	16.97	0.01	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	3.93460	0.00393	3.54090	0.00354	3.935	16.97	0.01	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	3.06210	0.00306	2.75510	0.00276	3.062	16.97	0.01	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.33700	12.33700	12.25620	12.25620		13.20	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,570.23240	1.57023	1,646.88480	1.64688	1,570.232	15.83	0.84	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	5.10010	0.00510	7.60360	0.00760	5.100	17.22	0.01	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	2.14460	0.00214	3.49650	0.00350	2.145	17.22	0.00	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.37790	12.37790	12.29710	12.29710		13.24	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.38390	12.38390	12.30310	12.30310		13.32	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.38690	12.38690	12.30620	12.30620		13.34	0.00	0.00	0	430.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,559.41090	1.55941	1,634.65810	1.63466	1,559.411	15.74	0.81	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	13.48320	0.01348	14.81800	0.01482	13.483	18.49	0.02	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	6.93900	0.00694	7.84280	0.00784	6.939	18.49	0.01	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.39440	12.39440	12.31370	12.31370		13.35	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	255.91740	0.25592	294.33440	0.29433	255.917	12.69	0.32	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,610.26530	1.61027	1,685.57540	1.68558	1,610.265	15.81	0.81	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	10.21090	0.01021	11.18400	0.01118	10.211	18.56	0.02	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.40650	12.40650	12.32580	12.32580		13.38	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			12.41100	12.41100	12.33030	12.33030		13.40	0.00	0.00	0	0.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	40.85010	0.04085	48.43670	0.04844	40.850	12.59	0.07	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	184.18380	0.18418	213.34870	0.21335	184.184	12.52	0.25	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	265.59570	0.26560	253.80100	0.25380	265.596	14.80	0.31	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 30/11/2018	Any day expiry			12.43200	12.43200		12.35150	12.35150		13.51	0.00	0.00	0	0.00
\$ / R	13.80	Put	On 30/11/2018	Any day expiry	1,553.39090	1.55339	1,626.14620	1.62615	1,553.391	15.74	0.78	0.00	0	1,000.00			
\$ / R	16.70	Call	On 30/11/2018	Any day expiry	19.42840	0.01943	19.97880	0.01998	19.428	18.77	0.03	0.00	0	500.00			
\$ / R	17.31	Call	On 30/11/2018	Any day expiry	10.19420	0.01019	10.65620	0.01066	10.194	18.77	0.02	0.00	0	500.00			
\$ / R			On 11/12/2018	Any day expiry	12.44850	12.44850		12.36810	12.36810		13.53	0.00	0	0.00			
\$ / R	13.65	Put	On 11/12/2018	Any day expiry	1,424.99930	1.42500	1,496.21810	1.49622	1,424.999	15.51	0.75	0.00	0	20,000.00			
\$ / R	15.69	Call	On 11/12/2018	Any day expiry	51.22000	0.05122	52.86030	0.05286	51.220	18.10	0.07	0.00	0	20,000.00			
\$ / R			On 14/12/2018	Foreign Exchange Future	12.45300	12.45300		12.37260	12.37260		13.54	0.00	1,494,360.00	120	21,666.00		
\$ / R	11.64	Put	On 14/12/2018	Foreign Exchange Future	191.84930	0.19185	219.26490	0.21926	191.849	12.61	0.24	0.00	0	2,764.00			
\$ / R	12.50	Call	On 14/12/2018	Foreign Exchange Future	532.05690	0.53206	504.82700	0.50483	532.057	13.62	0.51	0.00	0	150.00			
\$ / R	13.00	Call	On 14/12/2018	Foreign Exchange Future	365.41610	0.36542	347.98900	0.34799	365.416	14.43	0.38	0.00	0	6,000.00			
\$ / R	13.20	Call	On 14/12/2018	Foreign Exchange Future	315.20990	0.31521	301.10450	0.30110	315.210	14.76	0.34	0.00	0	7,000.00			
\$ / R	13.80	Call	On 14/12/2018	Foreign Exchange Future	203.76850	0.20377	195.02710	0.19503	203.768	15.73	0.23	0.00	0	2,764.00			
\$ / R	14.89	Call	On 14/12/2018	Foreign Exchange Future	89.86340	0.08986	88.22430	0.08822	89.863	17.03	0.11	0.00	0	1,000.00			
\$ / R	15.95	Call	On 14/12/2018	Foreign Exchange Future	45.60670	0.04561	47.64200	0.04764	45.607	18.48	0.06	0.00	0	2,000.00			
\$ / R			On 31/12/2018	Any day expiry	12.47860	12.47860		12.39830	12.39830		13.56	0.00	0	0.00			
\$ / R	13.80	Put	On 31/12/2018	Any day expiry	1,547.02400	1.54702	1,617.68570	1.61769	1,547.024	15.69	0.76	0.00	0	1,000.00			
\$ / R	16.93	Call	On 31/12/2018	Any day expiry	24.51590	0.02452	23.93840	0.02394	24.516	18.80	0.03	0.00	0	500.00			
\$ / R	17.58	Call	On 31/12/2018	Any day expiry	13.16570	0.01317	12.94220	0.01294	13.166	18.80	0.02	0.00	0	500.00			
\$ / R			On 13/02/2019	Any day expiry	12.54390	12.54390		12.46410	12.46410		13.76	0.00	0	70.00			
\$ / R			On 18/03/2019	Foreign Exchange Future	12.59260	12.59260		12.51320	12.51320		13.84	0.00	0	2,515.00			
\$ / R	10.33	Put	On 18/03/2019	Foreign Exchange Future	23.54790	0.02355	28.40050	0.02840	23.548	12.02	0.04	0.00	0	1,000.00			
\$ / R	11.74	Put	On 18/03/2019	Foreign Exchange Future	270.57180	0.27057	297.68790	0.29769	270.572	12.92	0.27	0.00	0	1,000.00			
\$ / R	12.06	Put	On 18/03/2019	Foreign Exchange Future	393.32670	0.39333	429.35360	0.42935	393.327	13.17	0.34	0.00	0	4,145.00			
\$ / R	13.45	Call	On 18/03/2019	Foreign Exchange Future	400.24220	0.40024	383.33340	0.38333	400.242	15.05	0.35	0.00	0	4,145.00			
\$ / R	14.48	Call	On 18/03/2019	Foreign Exchange Future	217.81570	0.21782	208.98980	0.20899	217.816	16.33	0.21	0.00	0	1,000.00			
\$ / R			On 27/03/2019	Any day expiry	12.60580	12.60580		12.52660	12.52660		13.86	0.00	0	4,414.00			
\$ / R			On 14/06/2019	Foreign Exchange Future	12.72800	12.72800		12.64900	12.64900		14.13	0.00	0	3,087.00			
\$ / R			On 13/12/2019	Foreign Exchange Future	13.01430	13.01430		12.93490	12.93490		14.61	0.00	0	0.00			
\$ / R	20.00	Call	On 13/12/2019	Foreign Exchange Future	63.42890	0.06343	62.19590	0.06220	63.429	18.99	0.05	0.00	0	2,000.00			
\$ / R			On 12/06/2020	Foreign Exchange Future	13.31230	13.31230		13.23330	13.23330		15.00	0.00	0	0.00			
\$ / R			On 28/07/2020	Any day expiry	13.39430	13.39430		13.31570	13.31570		15.17	0.00	0	84,000.00			
\$ / R			On 14/09/2020	Foreign Exchange Future	13.47980	13.47980		13.40160	13.40160		15.29	0.00	0	0.00			
\$ / R MAXI			On 18/06/2018	Foreign Exchange Future	12.18250	12.18250		12.10220	12.10220		12.61	0.00	0	385.00			
\$ / R MAXI			On 17/09/2018	Foreign Exchange Future	12.32030	12.32030		12.23960	12.23960		13.09	0.00	0	50.00			
\$ / R MAXI			On 14/12/2018	Foreign Exchange Future	12.45300	12.45300		12.37260	12.37260		13.54	0.00	0	28.00			
\$ / R MAXI			On 14/06/2019	Foreign Exchange Future	12.72800	12.72800		12.64900	12.64900		14.13	0.00	0	0.00			
£ / R			On 30/04/2018	Any day expiry	17.26300	17.26300		17.12930	17.12930		12.57	0.00	0	9.00			
£ / R			On 15/05/2018	Any day expiry	17.30900	17.30900		17.17510	17.17510		12.85	0.00	0	11.00			
£ / R			On 18/06/2018	Foreign Exchange Future	17.40860	17.40860		17.27410	17.27410		13.48	0.00	10,114,396.60	581	187,617.00		
£ / R	17.50	Put	On 18/06/2018	Foreign Exchange Future	450.76340	0.45076	534.74500	0.53474	450.763	13.63	0.52	0.00	0	500.00			
£ / R	20.40	Call	On 18/06/2018	Foreign Exchange Future	8.67540	0.00868	7.33830	0.00734	8.675	17.61	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 17/09/2018	Foreign Exchange Future		17.67720	17.67720		17.54170	17.54170		14.06	0.00	0.00	0	18,494.00
£ / R	On 14/12/2018	Foreign Exchange Future		17.93900	17.93900		17.80190	17.80190		14.46	0.00	0.00	0	5,393.00
£ / R	On 18/03/2019	Foreign Exchange Future		18.22210	18.22210		18.08470	18.08470		14.66	0.00	0.00	0	3,129.00
£ / R	On 14/06/2019	Foreign Exchange Future		18.49240	18.49240		18.35440	18.35440		14.66	0.00	0.00	0	5,465.00
¥ / R	On 03/05/2018	Any day expiry		0.11269	0.11269		0.11221	0.11221		17.68	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future		0.11371	0.11371		0.11323	0.11323		16.17	0.00	0.00	0	8,296.00
¥ / R	On 29/06/2018	Any day expiry		0.11397	0.11397		0.11349	0.11349		15.86	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future		0.11578	0.11578		0.11528	0.11528		13.71	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future		0.11784	0.11784		0.11734	0.11734		12.79	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.12238	0.12238		0.12187	0.12187		12.25	0.00	0.00	0	0.00
€ / R	On 30/04/2018	Any day expiry		14.93480	14.93480		14.82130	14.82130		11.29	0.00	0.00	0	16.00
€ / R	On 23/05/2018	Any day expiry		15.00590	15.00590		14.89200	14.89200		11.34	0.00	0.00	0	41.00
€ / R	On 18/06/2018	Foreign Exchange Future		15.08490	15.08490		14.97090	14.97090		11.68	0.00	87,115,297.50	5,775	117,081.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	6.71470	0.00671	9.35240	0.00935	6.715	13.05	0.02	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	12.05710	0.01206	16.74430	0.01674	12.057	12.40	0.04	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	20.75870	0.02076	27.78250	0.02778	20.759	11.91	0.06	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	40.57990	0.04058	54.68980	0.05469	40.580	11.29	0.11	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.30	Call	830.50520	0.83051	734.48500	0.73448	830.505	11.17	0.87	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.40	Call	744.67830	0.74468	655.42800	0.65543	744.678	11.11	0.84	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	340.39380	0.34039	287.98940	0.28799	340.394	11.60	0.56	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	398.13250	0.39813	476.93530	0.47694	398.133	11.99	0.57	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.63	Call	128.96450	0.12896	109.17460	0.10917	128.965	12.78	0.27	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.00	Call	70.27580	0.07028	58.72610	0.05873	70.276	13.47	0.16	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,387.78910	1.38779	1,496.59010	1.49659	1,387.789	14.17	0.92	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	2.54290	0.00254	2.70210	0.00270	2.543	19.53	0.01	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	0.62410	0.00062	0.45500	0.00046	0.624	24.02	0.00	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future		15.36890	15.36890		15.25220	15.25220		12.20	0.00	0.00	0	57,137.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	20.01200	0.02001	25.72770	0.02573	20.012	11.62	0.04	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	84.28260	0.08428	108.41310	0.10841	84.283	11.14	0.14	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	803.90920	0.80391	891.67810	0.89168	803.909	12.96	0.63	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	144.38020	0.14438	132.70620	0.13271	144.380	14.29	0.19	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	16.15700	0.01616	15.74610	0.01575	16.157	18.12	0.02	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future		15.64830	15.64830		15.53160	15.53160		12.63	0.00	0.00	0	4,549.00
€ / R	On 18/03/2019	Foreign Exchange Future		15.96050	15.96050		15.84320	15.84320		12.90	0.00	0.00	0	2,625.00
€ / R	On 14/06/2019	Foreign Exchange Future		16.21890	16.21890		16.10080	16.10080		13.24	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap		93.12000	93.12000		93.17000	93.17000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		90.03000	90.03000		90.08000	90.08000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		88.69000	88.69000		88.75000	88.75000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		90.79000	90.79000		90.86000	90.86000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		94.55000	94.55000		94.63000	94.63000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap		93.04000	93.04000		93.13000	93.13000			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 21/06/2027	Interest Rate Swap	95.06000	95.06000	95.06000	95.16000	95.16000				0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap	98.76000	98.76000	98.76000	98.86000	98.86000				0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap	99.06000	99.06000	99.06000	99.16000	99.16000				0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap	94.20000	94.20000	94.20000	94.29000	94.29000				0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap	99.67000	99.67000	99.67000	99.76000	99.76000				0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	99.91000	99.91000	99.91000	99.91000	99.91000				0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap	100.02000	100.02000	100.02000	100.02000	100.02000				0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap	100.44000	100.44000	100.44000	100.45000	100.45000				0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap	99.41000	99.41000	99.41000	99.42000	99.42000				0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap	100.03000	100.03000	100.03000	100.04000	100.04000				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	98.49000	98.49000				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.82000	98.82000	98.82000	98.83000	98.83000				0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.16000	99.16000	99.16000	99.16000	99.16000				0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.48000	99.48000	99.48000	99.49000	99.49000				0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.81000	99.81000	99.81000	99.82000	99.82000				0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap	100.69000	100.69000	100.69000	100.70000	100.70000				0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap	98.36000	98.36000	98.36000	98.37000	98.37000				0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap	100.15000	100.15000	100.15000	100.17000	100.17000				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	95.59000	95.59000	95.59000	95.61000	95.61000				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	94.74000	94.74000	94.74000	94.76000	94.76000				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	93.85000	93.85000	93.85000	93.87000	93.87000				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	93.94000	93.94000	93.94000	93.97000	93.97000				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.07000	96.07000	96.07000	96.09000	96.09000				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.13000	96.13000	96.13000	96.17000	96.17000				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.25000	97.25000	97.25000	97.29000	97.29000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	99.39000	99.39000	99.39000	99.43000	99.43000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	100.58000	100.58000	100.58000	100.62000	100.62000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	95.59000	95.59000	95.59000	95.64000	95.64000				0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap	99.87000	99.87000	99.87000	99.91000	99.91000				0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	587.85300	587.85300	587.85300	587.72700	587.72700				0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future	598.36000	598.36000	598.36000	598.23100	598.23100				0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future	609.18400	609.18400	609.18400	609.06100	609.06100				0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future	621.30400	621.30400	621.30400	621.17100	621.17100				0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	694.07600	694.07600	694.07600	693.69500	693.69500				0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future	706.48100	706.48100	706.48100	706.09300	706.09300				0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future	719.26100	719.26100	719.26100	718.87600	718.87600				0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	733.57100	733.57100	733.57100	733.16800	733.16800				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
ALBI	On 03/05/2018	Index Future	636.15200		636.15200		635.08900	635.08900			0.00	0.00	0	805.00
ALBI	On 02/08/2018	Index Future	647.52200		647.52200		646.43900	646.43900			0.00	0.00	0	0.00
ALBI	On 01/11/2018	Index Future	659.23600		659.23600		658.14200	658.14200			0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future	672.35100		672.35100		671.22700	671.22700			0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.48410		9.48410		9.39010	9.39010		10.76	0.00	3,793,640.00	400	12,044.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.59720		9.59720		9.50290	9.50290		11.20	0.00	0.00	0	750.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.70860		9.70860		9.61470	9.61470		11.88	0.00	0.00	0	11,312.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	9.94250		9.94250		9.84890	9.84890		12.38	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.69290		9.69290		9.61440	9.61440		12.07	0.00	2,035,509.00	210	1,520.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	9.94320		9.94320		9.86300	9.86300		12.63	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	12.72870		12.72870		12.63810	12.63810		10.98	0.00	0.00	0	1,215.00
CHF / R	On 17/09/2018	Foreign Exchange Future	12.98040		12.98040		12.88840	12.88840		11.87	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future	13.23130		13.23130		13.13820	13.13820		12.47	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	13.73470		13.73470		13.63920	13.63920		13.06	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.93860		1.93860		1.92240	1.92240		11.66	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.95440		1.95440		1.93790	1.93790		12.03	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	1.96940		1.96940		1.95300	1.95300		12.54	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.00030		2.00030		1.98360	1.98360		13.34	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.02700		2.02700		2.01200	2.01200		12.11	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.06540		2.06540		2.05020	2.05020		12.83	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.10420		2.10420		2.08900	2.08900		13.43	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.25510		2.25510		2.23930	2.23930		14.27	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	10.15376		80.65810		10.17486	80.52068			0.00	0.00	0	9,466.00
ES33	On 02/08/2018	Bond Future	10.24025		82.09965		10.26206	81.95976			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
ES33	On 01/11/2018	Bond Future	10.33023		79.79595		10.35261	79.65463			0.00	0.00	0	0.00
ES33	On 07/02/2019	Bond Future	10.42914		81.38346		10.45255	81.23815			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	10.31814		84.25511		10.34928	84.01812			0.00	0.00	0	7,957.00
ES42	On 02/08/2018	Bond Future	10.40114		85.76101		10.43329	85.51976			0.00	0.00	0	0.00
ES42	On 01/11/2018	Bond Future	10.48636		83.05226		10.51943	82.80775			0.00	0.00	0	0.00
ES42	On 07/02/2019	Bond Future	10.57681		84.70450		10.61122	84.45392			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	632.56800		632.56800		631.61900	631.61900			0.00	0.00	0	476.00
GOVI	On 02/08/2018	GOVI	643.87400		643.87400		642.90700	642.90700			0.00	0.00	0	0.00
GOVI	On 01/11/2018	GOVI	655.52200		655.52200		654.54600	654.54600			0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI	668.56400		668.56400		667.55900	667.55900			0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.55500	1.55500		1.54470	1.54470			12.45	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.57560	1.57560		1.56560	1.56560			12.73	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.59500	1.59500		1.58500	1.58500			13.52	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.68900	1.68900		1.67870	1.67870			14.61	0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	135.31346		135.31346		135.73684	135.73684			0.00	0.00	0	1,033.00
I2025	On 02/08/2018	Bond Future	136.39365		136.39365		136.82524	136.82524			0.00	0.00	0	0.00
I2025	On 01/11/2018	Bond Future	138.88956		138.88956		139.33043	139.33043			0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future	140.29760		140.29760		140.74545	140.74545			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	103.01466		103.01466		103.21369	103.21369			0.00	0.00	0	1,370.00
I2029	On 02/08/2018	Bond Future	104.88788		104.88788		105.09091	105.09091			0.00	0.00	0	0.00
I2029	On 01/11/2018	Bond Future	105.76100		105.76100		105.96884	105.96884			0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future	107.90285		107.90285		108.11340	108.11340			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	108.32618		108.32618		108.32328	108.32328			0.00	0.00	0	6,055.00
I2033	On 02/08/2018	Bond Future	110.29596		110.29596		110.29335	110.29335			0.00	10,588,412.16	96	1,515.00
I2033	On 01/11/2018	Bond Future	111.19475		111.19475		111.19310	111.19310			0.00	0.00	0	0.00
I2033	On 07/02/2019	Bond Future	113.44655		113.44655		113.44339	113.44339			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future	133.21714		133.21714		133.63404	133.63404			0.00	0.00	0	8,991.00
I2038	On 02/08/2018	Bond Future	134.08662		134.08662		134.51171	134.51171			0.00	26,817,324.00	200	200.00
I2038	On 01/11/2018	Bond Future	136.54034		136.54034		136.97438	136.97438			0.00	0.00	0	0.00
I2038	On 07/02/2019	Bond Future	137.72522		137.72522		138.16621	138.16621			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
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 03/05/2018	Bond Future	126.21030		126.21030		125.82970	125.82970			0.00	0.00	0	10,874.00
I2046	On 02/08/2018	Bond Future	128.50547		128.50547		128.11832	128.11832			0.00	5,525,735.21	43	43.00
I2046	On 01/11/2018	Bond Future	129.21306		129.21306		128.82003	128.82003			0.00	0.00	0	0.00
I2046	On 07/02/2019	Bond Future	131.82969		131.82969		131.42707	131.42707			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	133.67140		133.67140		133.66672	133.66672			0.00	0.00	0	9,788.00
I2050	On 02/08/2018	Bond Future	134.36944		134.36944		134.36532	134.36532			0.00	0.00	0	0.00
I2050	On 01/11/2018	Bond Future	136.82833		136.82833		136.82537	136.82537			0.00	0.00	0	0.00
I2050	On 07/02/2019	Bond Future	137.83910		137.83910		137.83439	137.83439			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future	261.32100		261.32100		261.42200	261.42200			0.00	0.00	0	1,119.00
IGOV	On 02/08/2018	Index Future	266.07300		266.07300		266.17700	266.17700			0.00	0.00	0	0.00
IGOV	On 01/11/2018	Index Future	270.94200		270.94200		271.05100	271.05100			0.00	0.00	0	0.00
IGOV	On 07/02/2019	Index Future	276.42900		276.42900		276.53600	276.53600			0.00	0.00	0	0.00
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	0.11960		0.11960		0.11850	0.11850			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future	0.11920		0.11920		0.11780	0.11780			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future	0.11860		0.11860		0.11740	0.11740			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.11500		0.11500		0.11550	0.11550			0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future	1.57190		1.57190		1.55440	1.55440		12.35	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future	1.59530		1.59530		1.57770	1.57770		13.13	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future	1.61830		1.61830		1.60040	1.60040		13.16	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.66410		1.66410		1.64670	1.64670		13.19	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future	8.97220		8.97220		8.92450	8.92450		11.60	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future	9.07420		9.07420		9.02620	9.02620		12.13	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future	9.17380		9.17380		9.12670	9.12670		12.77	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	9.70370		9.70370		9.65670	9.65670		13.54	0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future	1.25960		1.25960		1.25470	1.25470			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future	1.26800		1.26800		1.26250	1.26250			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future	1.27620		1.27620		1.27040	1.27040			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
PULA / R	On 14/06/2019	Foreign Exchange Future			1.34450		1.34450		1.33920	1.33920			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.42900		1.42900		1.42740	1.42740			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.43480		1.43480		1.43320	1.43320			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.23820		1.23820		1.23700	1.23700			0.00	0.00	0	190.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.24740		1.24740		1.24610	1.24610			0.00	0.00	0	0.00
R / ¥	On 03/05/2018	Any day expiry			8.87370		8.87370	0.11234	8.91160	8.91160		14.10	0.00	0.00	0	0.00
R / ¥	On 03/05/2018	Any day expiry	8.94	Call	861.18440		0.08612	0.11234	1,118.37250	0.11184	861.184	13.98	0.42	0.00	0	100,000.00
R / ¥	On 29/06/2018	Any day expiry			8.77400		8.77400	0.11234	8.81150	8.81150		14.69	0.00	0.00	0	0.00
R / ¥	On 29/06/2018	Any day expiry	8.34	Put	973.38180		0.09734	0.11234	987.04510	0.09870	973.382	16.49	0.24	0.00	0	110,000.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.79390		8.79390	0.11234	8.83190	8.83190		14.33	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	2,622.52430		0.26225	0.11234	2,530.66200	0.25307	2,622.524	14.05	0.56	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.63700		8.63700	0.11234	8.67430	8.67430		15.45	0.00	0.00	0	283.00
R186	On 03/05/2018	Bond Future			8.07870		118.79083		8.08419	118.75401		6.23	0.00	698,014,917.08	5,876	183,253.00
R186	On 03/05/2018	Bond Future	7.85	Call	160.62000		0.16062		164.77000	0.16477	160.620	5.98	0.18	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.25	Put	279.65000		0.27965		303.76000	0.30376	279.650	6.42	0.26	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.35	Put	151.62000		0.15162		168.70000	0.16870	151.620	6.55	0.16	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.40	Put	109.02000		0.10902		122.94000	0.12294	109.020	6.61	0.12	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.50	Put	53.96000		0.05396		62.65000	0.06265	53.960	6.74	0.07	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.85	Put	3.13000		0.00313		4.12000	0.00412	3.130	7.18	0.00	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	9.30	Call	7,822.12000		7.82212		7,785.32000	7.78532	7,822.120	7.49	1.00	0.00	0	1,093.00
R186	On 03/05/2018	Bond Future	9.72	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.49	0.00	0.00	0	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.49	0.00	0.00	0	3,200.00
R186	On 02/08/2018	Bond Future			8.11541		115.61542		8.12114	115.57796		6.94	0.00	38,153,088.60	330	643.00
R186	On 02/08/2018	Bond Future	7.50	Call	351.67000		0.35167		350.05000	0.35005	351.670	6.40	0.17	14,328,565.89	750	3,020.00
R186	On 02/08/2018	Bond Future	8.25	Call	2,269.66000		2.26966		2,255.76000	2.25576	2,269.660	7.10	0.58	50,744,472.92	750	3,020.00
R186	On 01/11/2018	Bond Future			8.14960		117.70680		8.15536	117.67010		7.00	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	1,837.60000		1.83760		1,827.67000	1.82767	1,837.600	6.83	0.43	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	3,602.52000		3.60252		3,585.25000	3.58525	3,602.520	7.23	0.63	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	655.12000		0.65512		665.87000	0.66587	655.120	7.83	0.17	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			8.18278		114.74198		8.18908	114.70297		7.42	0.00	0.00	0	0.00
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			309.35918		309.35918		309.35427	309.35427			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

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
R202	On 03/05/2018	Bond Future		248.98124	248.98124		248.97430	248.97430		3.97	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		7.50373	102.41603		7.50900	102.39494		3.97	0.00	64,214,850.81	627	71,633.00
R2023	On 03/05/2018	Bond Future	9.19	Put	0.00000	0.00000	0.00000	0.00000	0.000	4.68	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		8.46489	98.70742		8.48051	98.59536		8.38	0.00	38,002,356.70	385	93,910.00
R2030	On 02/08/2018	Bond Future		8.50888	96.46607		8.52506	96.35196		9.35	0.00	6,366,760.62	66	127.00
R2030	On 02/08/2018	Bond Future	8.51	Call	1,990.95000	1.99095	1,901.21000	1.90121	1,990.950	9.36	0.51	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	3,752.20000	3.75220	3,640.89000	3.64089	3,752.200	9.92	0.71	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	304.39000	0.30439	301.66000	0.30166	304.390	10.75	0.11	0.00	0	7,850.00
R2030	On 01/11/2018	Bond Future		8.54675	98.21092		8.56330	98.09606		9.51	0.00	0.00	0	0.00
R2030	On 07/02/2019	Bond Future		8.58519	96.15506		8.60258	96.03652		10.14	0.00	0.00	0	0.00
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		8.64454	97.68623		8.66013	97.56438		9.47	0.00	1,367,607.22	14	60,170.00
R2032	On 02/08/2018	Bond Future		8.68739	99.43212		8.70348	99.30810		10.14	0.00	0.00	0	2.00
R2032	On 01/11/2018	Bond Future		8.73007	97.07549		8.74652	96.95048		10.73	0.00	0.00	0	0.00
R2032	On 07/02/2019	Bond Future		8.77374	99.00673		8.79096	98.87786		10.92	0.00	0.00	0	0.00
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		8.78450	102.42920		8.80511	102.24901		13.54	0.00	0.00	0	78,610.00
R2035	On 03/05/2018	Bond Future	8.75	Call	1,174.18000	1.17418	1,123.67000	1.12367	1,174.180	13.78	0.47	0.00	0	1,000.00
R2035	On 03/05/2018	Bond Future	9.25	Put	168.69000	0.16869	204.81000	0.20481	168.690	13.66	0.11	0.00	0	1,000.00
R2035	On 02/08/2018	Bond Future		8.82719	104.25989		8.84844	104.07638		14.29	0.00	0.00	0	3.00
R2035	On 01/11/2018	Bond Future		8.87160	101.64923		8.89335	101.46371			0.00	0.00	0	0.00
R2035	On 07/02/2019	Bond Future		8.91832	103.67145		8.94097	103.48087			0.00	0.00	0	0.00
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		8.87550	98.85556		8.90119	98.62935		10.94	0.00	0.00	0	48,650.00
R2037	On 02/08/2018	Bond Future		8.92250	96.36654		8.94897	96.13622		12.25	0.00	12,720,383.28	132	731.00
R2037	On 01/11/2018	Bond Future		8.96408	98.10965		8.99118	97.87634		12.48	0.00	0.00	0	0.00
R2037	On 07/02/2019	Bond Future		9.00724	95.80108		9.03535	95.56190		13.31	0.00	0.00	0	0.00
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		6.76338	103.76046		6.76186	103.76138		0.33	0.00	0.00	0	21,647.00
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		8.93039	103.04988		8.96112	102.75637		11.55	0.00	0.00	0	45,891.00
R2040	On 03/05/2018	Bond Future	8.50	Call	57.88000	0.05788	52.38000	0.05238	57.880	10.66	0.05	0.00	0	1,011.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 03/05/2018	Bond Future	9.00	Call	1,470.76000		1.47076		1,339.57000	1.33957	1,470.760	11.55	0.60	0.00	0	1,239.00
R2040	On 03/05/2018	Bond Future	10.00	Call	9,467.35000		9.46735		9,175.00000	9.17500	9,467.350	13.84	1.00	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			8.97695		100.38544		9.00858	100.08670		12.95	0.00	181,496,875.52	1,808	1,966.00
R2040	On 01/11/2018	Bond Future			9.01821		102.20113		9.05058	101.89839		13.18	0.00	0.00	0	0.00
R2040	On 07/02/2019	Bond Future			9.06106		99.72345		9.09459	99.41326		14.07	0.00	0.00	0	0.00
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			8.97511		100.07451		9.01084	99.72556		12.26	0.00	0.00	0	28,181.00
R2044	On 02/08/2018	Bond Future			9.02037		97.48211		9.05712	97.12686		13.74	0.00	0.00	0	300.00
R2044	On 01/11/2018	Bond Future			9.06050		99.24535		9.09811	98.88501		14.00	0.00	0.00	0	0.00
R2044	On 07/02/2019	Bond Future			9.10218		96.83413		9.14107	96.46516		14.96	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			8.93873		99.66260		8.97438	99.30047		12.79	0.00	0.00	0	90,928.00
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			6.91367		102.77591		6.91856	102.76821		1.01	0.00	505,451,925.38	4,918	22,185.00
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			7.14425		99.67590		7.14934	99.66287		2.13	0.00	0.00	0	36,094.00
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			8.81397		77.76195		8.83455	77.61002		11.43	0.00	1,477,477.05	19	88,093.00
R209	On 03/05/2018	Bond Future	9.19	Call	2,817.51000		2.81751		2,692.95000	2.69295	2,817.510	12.10	0.90	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.47	Put	16.27000		0.01627		22.59000	0.02259	16.270	12.75	0.02	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.75	Call	6,490.78000		6.49078		6,339.91000	6.33991	6,490.780	13.39	1.00	0.00	0	435.00
R209	On 03/05/2018	Bond Future	9.77	Put	1.62000		0.00162		2.55000	0.00255	1.620	13.44	0.00	0.00	0	250.00
R209	On 03/05/2018	Bond Future	10.00	Put	0.19000		0.00019		0.34000	0.00034	0.190	13.74	0.00	0.00	0	11,067.00
R209	On 03/05/2018	Bond Future	10.22	Put	0.01000		0.00001		0.03000	0.00003	0.010	13.74	0.00	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	0.00000		0.00000		0.00000	0.00000	0.000	13.74	0.00	0.00	0	435.00
R209	On 02/08/2018	Bond Future			8.85426		79.15173		8.87540	78.99714		12.30	0.00	23,745,519.00	300	833.00
R209	On 02/08/2018	Bond Future	8.46	Call	907.10000		0.90710		870.21000	0.87021	907.100	11.61	0.29	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	979.03000		0.97903		939.89000	0.93989	979.030	11.66	0.31	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	2,215.03000		2.21503		2,302.72000	2.30272	2,215.030	12.19	0.50	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	2,556.27000		2.55627		2,478.58000	2.47858	2,556.270	12.41	0.57	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	1,163.11000		1.16311		1,220.83000	1.22083	1,163.110	12.87	0.31	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	783.08000		0.78308		826.52000	0.82652	783.080	13.29	0.23	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	6,095.45000		6.09545		5,972.29000	5.97229	6,095.450	13.71	0.84	0.00	0	435.00

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	10.21	Put	149.02000	0.14902	160.99000	0.16099	149.020	14.15	0.06	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	24.05000	0.02405	26.69000	0.02669	24.050	14.15	0.01	0.00	0	435.00
R209	On 01/11/2018	Bond Future			8.89426	77.43559	8.91586	77.27915		13.07	0.00	0.00	0	0.00
R209	On 07/02/2019	Bond Future			8.93524	78.97615	8.95764	78.81554		13.45	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			191.70294	191.70294	191.69811	191.69811			0.00	0.00	0	2,159.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R212	On 03/05/2018	Bond Future			155.55524	155.55524	155.55267	155.55267			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			8.54369	89.41281	8.55420	89.33856		9.18	0.00	52,753,557.90	590	45,155.00
R213	On 02/08/2018	Bond Future			8.58248	91.01090	8.59333	90.93531		9.87	0.00	0.00	0	1.00
R213	On 01/11/2018	Bond Future			8.62315	89.11050	8.63418	89.03473		10.46	0.00	0.00	0	0.00
R213	On 07/02/2019	Bond Future			8.66551	90.88336	8.67713	90.80479		10.73	0.00	0.00	0	0.00
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			8.91369	77.82735	8.94431	77.58689		12.34	0.00	0.00	0	44,708.00
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			9.30570	9.30570	9.23510	9.23510		11.14	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future			9.43370	9.43370	9.36280	9.36280		11.64	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future			9.55560	9.55560	9.48420	9.48420		11.99	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future			10.14040	10.14040	10.06850	10.06850		12.81	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future			2.92330	2.92330	2.90180	2.90180		12.31	0.00	0.00	0	12,120.00
TRY / R	On 17/09/2018	Foreign Exchange Future			2.87510	2.87510	2.85370	2.85370		12.75	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future			2.82780	2.82780	2.80680	2.80680		12.96	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future			2.82730	2.82730	2.79440	2.79440		13.30	0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future			1.25300	1.25300	1.24280	1.24280			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future			1.23030	1.23030	1.22060	1.22060			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future			1.21000	1.21000	1.20080	1.20080			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		1.17270	1.17270	1.16440	1.16440		0.00	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>2,198,338,431.94</b>	<b>53,705</b>	<b>5 867 970.00</b>
<b>Grand Total:</b>											<b>2,198,338,431.94</b>	<b>53,705</b>	<b>5 867 970.00</b>