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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 16/04/2018

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	12.06750	12.06750		12.08410	12.08410		13.24	0.00	2,316,960.00	192	0.00
\$ / R	On 17/04/2018	Any day expiry	12.07670	12.07670		12.08420	12.08420		13.49	0.00	0.00	0	1,551.00
\$ / R	On 20/04/2018	Any day expiry	12.07840	12.07840		12.08750	12.08750		12.62	0.00	0.00	0	0.00
\$ / R	On 20/04/2018	Any day expiry	12.03	Put	44.55910	0.04456	57.01960	0.05702	44.559	13.10	0.38	0.00	20,000.00
\$ / R	On 24/04/2018	Any day expiry	12.08530	12.08530		12.09420	12.09420		11.69	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry	12.08710	12.08710		12.09580	12.09580		11.77	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	2,912.97440	2.91297	2,904.25640	2.90426	2,912.974	40.46	1.00	0.00	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	0.34740	0.00035	1.06180	0.00106	0.347	55.54	0.00	0.00	2,000.00
\$ / R	On 26/04/2018	Any day expiry	12.08870	12.08870		12.09750	12.09750		11.85	0.00	0.00	0	1,846.00
\$ / R	On 30/04/2018	Any day expiry	12.09530	12.09530		12.10400	12.10400		11.47	0.00	0.00	0	396.00
\$ / R	On 30/04/2018	Any day expiry	11.70	Put	13.70900	0.01371	16.35390	0.01635	13.709	13.02	0.09	0.00	400.00
\$ / R	On 30/04/2018	Any day expiry	11.76	Put	19.58450	0.01958	23.19050	0.02319	19.585	12.78	0.13	0.00	202.00
\$ / R	On 30/04/2018	Any day expiry	11.78	Put	21.99040	0.02199	25.95220	0.02595	21.990	12.71	0.14	0.00	100.00
\$ / R	On 30/04/2018	Any day expiry	11.85	Put	32.57280	0.03257	37.88380	0.03788	32.573	12.44	0.20	0.00	288.00
\$ / R	On 30/04/2018	Any day expiry	11.87	Call	261.60500	0.26160	276.01850	0.27602	261.605	12.36	0.78	0.00	202.00
\$ / R	On 30/04/2018	Any day expiry	11.91	Call	230.16770	0.23017	245.38240	0.24538	230.168	12.20	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	207.64340	0.20764	223.43690	0.22344	207.643	12.09	0.71	0.00	0	288.00
\$ / R	On 30/04/2018	Any day expiry	12.04	Put	84.85760	0.08486	93.46720	0.09347	84.858	11.70	0.42	0.00	0	240.00
\$ / R	On 30/04/2018	Any day expiry	12.10	Call	106.05170	0.10605	123.72790	0.12373	106.052	11.47	0.50	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	12.11	Call	101.65290	0.10165	119.09450	0.11909	101.653	11.51	0.48	0.00	0	240.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	1,704.78950	1.70479	1,696.15900	1.69616	1,704.790	20.88	1.00	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	0.00000	0.00000	0.14200	0.00014	0.000	21.47	0.00	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	0.00000	0.00000	0.30370	0.00030	0.000	19.80	0.00	0.00	0	500.00
\$ / R	On 02/05/2018	Any day expiry			12.09860	12.09860	12.10730	12.10730		11.66	0.00	0.00	0	0.00
\$ / R	On 02/05/2018	Any day expiry	11.50	Put	4.54280	0.00454	4.85350	0.00485	4.543	13.36	0.03	0.00	0	2,000.00
\$ / R	On 02/05/2018	Any day expiry	11.80	Call	327.02210	0.32702	339.10350	0.33910	327.022	12.51	0.83	0.00	0	2,000.00
\$ / R	On 02/05/2018	Any day expiry	12.50	Call	17.96040	0.01796	26.97770	0.02698	17.960	12.83	0.11	0.00	0	2,000.00
\$ / R	On 04/05/2018	Any day expiry			12.10190	12.10190	12.11060	12.11060		11.87	0.00	0.00	0	0.00
\$ / R	On 04/05/2018	Any day expiry	12.25	Call	72.37300	0.07237	85.92510	0.08593	72.373	12.38	0.33	0.00	0	20,000.00
\$ / R	On 07/05/2018	Any day expiry			12.10690	12.10690	12.11550	12.11550		11.66	0.00	0.00	0	46,000.00
\$ / R	On 07/05/2018	Any day expiry	12.00	Call	195.45480	0.19545	209.38420	0.20938	195.455	11.73	0.63	0.00	0	100,000.00
\$ / R	On 07/05/2018	Any day expiry	12.10	Call	138.53730	0.13854	153.26980	0.15327	138.537	11.66	0.51	0.00	0	100,000.00
\$ / R	On 09/05/2018	Any day expiry			12.11020	12.11020	12.11880	12.11880		11.84	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	644.75620	0.64476	640.96160	0.64096	644.756	14.09	0.92	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	1,750.20990	1.75021	1,741.82110	1.74182	1,750.210	18.93	1.00	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	0.09490	0.00009	0.08200	0.00008	0.095	30.02	0.00	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			12.11350	12.11350	12.12210	12.12210		11.97	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			12.11840	12.11840	12.12700	12.12700		11.87	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	653.39750	0.65340	649.72220	0.64972	653.398	14.06	0.90	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	2,381.78170	2.38178	2,373.22990	2.37323	2,381.782	20.69	1.00	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	0.09840	0.00010	0.21930	0.00022	0.098	28.03	0.00	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			12.12010	12.12010	12.12860	12.12860		11.93	0.00	0.00	0	0.00
\$ / R	On 15/05/2018	Any day expiry	10.90	Put	1.20650	0.00121	1.35570	0.00136	1.207	15.43	0.01	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	11.70	Put	26.94590	0.02695	30.47460	0.03047	26.946	11.48	0.13	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	12.20	Call	130.89300	0.13089	142.58940	0.14259	130.893	12.27	0.43	0.00	0	1,000.00
\$ / R	On 18/05/2018	Any day expiry			12.12500	12.12500	12.13350	12.13350		12.24	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry	12.00	Put	116.55710	0.11656	120.97580	0.12098	116.557	12.06	0.38	0.00	0	51,000.00
\$ / R	On 31/05/2018	Any day expiry			12.14520	12.14520	12.15400	12.15400		12.34	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,658.86160	1.65886	1,650.97040	1.65097	1,658.862	16.77	0.98	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	0.78340	0.00078	0.90900	0.00091	0.783	24.05	0.00	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	0.73350	0.00073	0.83050	0.00083	0.733	26.52	0.00	0.00	0	500.00
\$ / R	On 08/06/2018	Any day expiry			12.15750	12.15750	12.16670	12.16670		12.43	0.00	0.00	0	0.00
\$ / R	On 08/06/2018	Any day expiry	12.80	Call	62.86870	0.06287	69.35120	0.06935	62.869	14.31	0.18	0.00	0	1,746.00
\$ / R	On 18/06/2018	Foreign Exchange Future			12.17300	12.17300	12.18250	12.18250		12.41	0.00	363,023,206.00	29,822	900,490.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	6.55050	0.00655	5.93490	0.00593	6.550	12.75	0.03	0.00	0	60,750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	13.51140	0.01351	13.45930	0.01346	13.511	12.42	0.05	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.35	Call	845.51760	0.84552	856.03730	0.85604	845.518	12.17	0.92	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.45	Call	754.15390	0.75415	765.80630	0.76581	754.154	12.00	0.89	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	36.46590	0.03647	39.32600	0.03933	36.466	11.92	0.12	0.00	0	30,216.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.60	Put	51.06780	0.05107	54.03600	0.05404	51.068	11.88	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	544.81930	0.54482	557.84520	0.55785	544.819	11.98	0.79	0.00	0	60.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	84.21110	0.08421	87.99540	0.08800	84.211	12.02	0.23	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.77	Put	89.56780	0.08957	93.44780	0.09345	89.568	12.04	0.24	0.00	0	76,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.80	Put	98.04250	0.09804	102.05850	0.10206	98.043	12.07	0.26	0.00	0	1,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.90	Put	130.24110	0.13024	134.63100	0.13463	130.241	12.17	0.32	0.00	0	9,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Call	341.76220	0.34176	355.86380	0.35586	341.762	12.26	0.62	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	168.76220	0.16876	173.36380	0.17336	168.762	12.26	0.38	0.00	0	39,050.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.06	Put	194.98540	0.19499	199.62200	0.19962	194.985	12.32	0.42	0.00	0	150.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	223.54930	0.22355	228.14970	0.22815	223.549	12.38	0.46	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.13	Call	271.53650	0.27154	285.62390	0.28562	271.537	12.39	0.54	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	233.59010	0.23359	238.16250	0.23816	233.590	12.40	0.47	0.00	0	155,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	238.70610	0.23871	243.26130	0.24326	238.706	12.41	0.48	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	297.00850	0.29701	299.26720	0.29927	297.008	12.68	0.54	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Call	201.42530	0.20143	212.81360	0.21281	201.425	12.82	0.43	0.00	0	4,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	328.42530	0.32843	330.31360	0.33031	328.425	12.82	0.57	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	395.43380	0.39543	396.51090	0.39651	395.434	13.10	0.62	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.45	Call	153.86950	0.15387	164.01620	0.16402	153.870	13.24	0.35	0.00	0	150.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	140.48710	0.14049	150.19600	0.15020	140.487	13.38	0.33	0.00	0	10,050.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	467.48710	0.46749	467.69600	0.46770	467.487	13.38	0.67	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	665.70140	0.66570	663.71600	0.66372	665.701	14.07	0.78	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	846.60760	0.84661	843.01980	0.84302	846.608	14.60	0.84	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	55.25960	0.05526	60.86110	0.06086	55.260	14.70	0.15	0.00	0	15,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	882.25960	0.88226	878.36110	0.87836	882.260	14.70	0.85	0.00	0	21,728.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	927.27170	0.92727	923.00110	0.92300	927.272	14.83	0.86	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	1,037.09140	1.03709	1,032.00390	1.03200	1,037.091	15.13	0.89	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	1,064.89490	1.06489	1,059.61950	1.05962	1,064.895	15.21	0.89	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	1,158.43230	1.15843	1,152.57980	1.15258	1,158.432	15.46	0.91	0.00	0	25,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	28.64320	0.02864	32.02860	0.03203	28.643	15.59	0.08	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,309.55430	1.30955	1,303.29030	1.30329	1,309.554	15.74	0.93	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,328.58930	1.32859	1,322.22500	1.32222	1,328.589	15.77	0.94	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,347.66400	1.34766	1,341.20130	1.34120	1,347.664	15.80	0.94	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,482.17790	1.48218	1,475.09820	1.47510	1,482.178	15.99	0.95	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,588.88740	1.58889	1,581.40010	1.58140	1,588.887	16.14	0.96	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,637.63330	1.63763	1,629.98100	1.62998	1,637.633	16.21	0.97	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,647.39870	1.64740	1,639.71500	1.63971	1,647.399	16.23	0.97	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,666.94410	1.66694	1,659.19880	1.65920	1,666.944	16.26	0.97	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,676.72450	1.67672	1,668.94880	1.66895	1,676.725	16.27	0.97	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,735.50270	1.73550	1,727.55600	1.72756	1,735.503	16.35	0.97	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Call	6.79450	0.00679	8.09660	0.00810	6.795	16.49	0.02	0.00	0	30,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,833.79450	1.83379	1,825.59660	1.82560	1,833.795	16.49	0.98	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	1,932.42770	1.93243	1,924.01600	1.92402	1,932.428	16.63	0.98	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	2,080.87450	2.08087	2,072.20260	2.07220	2,080.875	16.84	0.99	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	2.06880	0.00207	2.56110	0.00256	2.069	17.22	0.01	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	1.72470	0.00172	1.94400	0.00194	1.725	17.90	0.01	0.00	0	50.00

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\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	1.69030	0.00169	1.89620	0.00190	1.690	18.42	0.01	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	1.62430	0.00162	1.79800	0.00180	1.624	19.98	0.01	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	1.62030	0.00162	1.79130	0.00179	1.620	20.13	0.01	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	1.61160	0.00161	1.77580	0.00178	1.612	20.55	0.01	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	1.60570	0.00161	1.76350	0.00176	1.606	20.97	0.00	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	1.60130	0.00160	1.74970	0.00175	1.601	21.64	0.00	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	1.60130	0.00160	1.74510	0.00175	1.601	22.01	0.00	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	1.60190	0.00160	1.74380	0.00174	1.602	22.16	0.00	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	1.61820	0.00162	1.74510	0.00175	1.618	23.52	0.00	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	0.75910	0.00076	0.92770	0.00093	0.759	23.57	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	0.47130	0.00047	0.58420	0.00058	0.471	23.57	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	0.44130	0.00044	0.54810	0.00055	0.441	23.57	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.36990	0.00037	0.46190	0.00046	0.370	23.57	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.34610	0.00035	0.43300	0.00043	0.346	23.57	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.25890	0.00026	0.32680	0.00033	0.259	23.57	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.14020	0.00014	0.18030	0.00018	0.140	23.57	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.11660	0.00012	0.15070	0.00015	0.117	23.57	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.07140	0.00007	0.09370	0.00009	0.071	23.57	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.04770	0.00005	0.06340	0.00006	0.048	23.57	0.00	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			12.19010	12.19010	12.19900	12.19900		12.61	0.00	0.00	0	1,790.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,626.68650	1.62669	1,619.99820	1.62000	1,626.686	16.11	0.95	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	2.18010	0.00218	2.49920	0.00250	2.180	21.47	0.01	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	1.30950	0.00131	1.50660	0.00151	1.309	22.53	0.00	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.19480	12.19480	12.20360	12.20360		12.56	0.00	0.00	0	100.00
\$ / R	On 06/07/2018	Any day expiry			12.20100	12.20100	12.20960	12.20960		12.60	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	223.32250	0.22332	228.32920	0.22833	223.323	12.46	0.42	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	30.80370	0.03080	34.68060	0.03468	30.804	15.79	0.08	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	23.85520	0.02386	27.33920	0.02734	23.855	15.91	0.06	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.22280	12.22280	12.23070	12.23070		12.65	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.22890	12.22890	12.23680	12.23680		12.75	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	2,235.50910	2.23551	2,229.42140	2.22942	2,235.509	17.19	0.97	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	2.26230	0.00226	2.50330	0.00250	2.262	19.75	0.01	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.23040	12.23040	12.23830	12.23830		12.77	0.00	0.00	0	70.00
\$ / R	On 27/07/2018	Any day expiry			12.23350	12.23350	12.24140	12.24140		12.81	0.00	0.00	0	1,345.00
\$ / R	On 31/07/2018	Any day expiry			12.23960	12.23960	12.24740	12.24740		12.81	0.00	0.00	0	1,303.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,603.96280	1.60396	1,599.72500	1.59972	1,603.963	16.16	0.91	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	2.86950	0.00287	3.19180	0.00319	2.869	19.05	0.01	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	1.19880	0.00120	1.34880	0.00135	1.199	19.22	0.00	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.25030	12.25030	12.25810	12.25810		12.85	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	390.57950	0.39058	394.01570	0.39402	390.579	13.01	0.52	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,656.09800	1.65610	1,651.67070	1.65167	1,656.098	16.24	0.91	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	1.74110	0.00174	1.94620	0.00195	1.741	18.76	0.00	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.25950	12.25950	12.26720	12.26720		12.86	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.28700	12.28700	12.29450	12.29450		13.04	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	1,587.10420	1.58710	1,583.20800	1.58321	1,587.104	16.02	0.87	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	3.37710	0.00338	3.69180	0.00369	3.377	17.68	0.01	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	1.33910	0.00134	1.48570	0.00149	1.339	17.68	0.00	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			12.31300	12.31300	12.32030	12.32030		13.04	0.00	3,078,250.00	250	53,694.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	95.97130	0.09597	98.04520	0.09805	95.971	12.13	0.18	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	100.30450	0.10030	102.40680	0.10241	100.305	12.15	0.18	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	124.07330	0.12407	126.29880	0.12630	124.073	12.22	0.21	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	167.32070	0.16732	169.66430	0.16966	167.321	12.36	0.27	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	202.02040	0.20202	204.39940	0.20440	202.020	12.48	0.30	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	261.87220	0.26187	264.21110	0.26421	261.872	12.67	0.36	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	445.30340	0.44530	0.00000	0.00000	445.303	12.98	0.54	3,327,285.25	500	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	409.40240	0.40940	411.31860	0.41132	409.402	13.04	0.48	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	344.96980	0.34497	353.45700	0.35346	344.970	13.44	0.45	0.00	0	1,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	605.34100	0.60534	606.08440	0.60608	605.341	13.66	0.59	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	632.98730	0.63299	633.56090	0.63356	632.987	13.74	0.60	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	261.78850	0.26179	269.15310	0.26915	261.788	13.98	0.36	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	253.87620	0.25388	261.11400	0.26111	253.876	14.04	0.35	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	778.22460	0.77822	777.94680	0.77795	778.225	14.14	0.66	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	160.54030	0.16054	165.94680	0.16595	160.540	14.93	0.24	7,364,385.50	2,500	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	1,097.54030	1.09754	1,095.64680	1.09565	1,097.540	14.93	0.76	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	152.66900	0.15267	157.88870	0.15789	152.669	15.03	0.23	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	125.11810	0.12512	129.63050	0.12963	125.118	15.42	0.19	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	107.10660	0.10711	111.11690	0.11112	107.107	15.67	0.17	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	4.84720	0.00485	5.22120	0.00522	4.847	17.02	0.01	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	4.30070	0.00430	4.64110	0.00464	4.301	17.01	0.01	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	3.63750	0.00364	3.93460	0.00393	3.638	17.01	0.01	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	2.82080	0.00282	3.06210	0.00306	2.821	17.01	0.01	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.32990	12.32990	12.33700	12.33700		13.17	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,573.87040	1.57387	1,570.23240	1.57023	1,573.870	15.85	0.84	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	4.71520	0.00472	5.10010	0.00510	4.715	17.24	0.01	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	1.95710	0.00196	2.14460	0.00214	1.957	17.24	0.00	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.37090	12.37090	12.37790	12.37790		13.22	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.37690	12.37690	12.38390	12.38390		13.30	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.37990	12.37990	12.38690	12.38690		13.32	0.00	0.00	0	430.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,562.59020	1.56259	1,559.41090	1.55941	1,562.590	15.76	0.81	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	13.16030	0.01316	13.48320	0.01348	13.160	18.59	0.02	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	6.75300	0.00675	6.93900	0.00694	6.753	18.59	0.01	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.38740	12.38740	12.39440	12.39440		13.32	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	254.10590	0.25411	255.91740	0.25592	254.106	12.66	0.32	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,613.41830	1.61342	1,610.26530	1.61027	1,613.418	15.82	0.81	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	9.94770	0.00995	10.21090	0.01021	9.948	18.65	0.02	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.39940	12.39940	12.40650	12.40650		13.34	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			12.40380	12.40380	12.41100	12.41100		13.37	0.00	0.00	0	0.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	40.09200	0.04009	40.85010	0.04085	40.092	12.58	0.07	0.00	0	51,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	182.37890	0.18238	184.18380	0.18418	182.379	12.49	0.25	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	259.63350	0.25963	265.59570	0.26560	259.633	14.79	0.31	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			12.42480	12.42480	12.43200	12.43200		13.40	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,555.80560	1.55581	1,553.39090	1.55339	1,555.806	15.73	0.78	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	19.08830	0.01909	19.42840	0.01943	19.088	18.87	0.03	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	9.99590	0.01000	10.19420	0.01019	9.996	18.87	0.02	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			12.44120	12.44120	12.44850	12.44850		13.49	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,427.12960	1.42713	1,424.99930	1.42500	1,427.130	15.51	0.75	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	50.00370	0.05000	51.22000	0.05122	50.004	18.16	0.07	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			12.44570	12.44570	12.45300	12.45300		13.50	0.00	62,228.50	5	21,666.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	189.76920	0.18977	191.84930	0.19185	189.769	12.56	0.24	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	523.42750	0.52343	532.05690	0.53206	523.428	13.59	0.51	0.00	0	150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	358.27710	0.35828	365.41610	0.36542	358.277	14.40	0.38	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	308.69990	0.30870	315.20990	0.31521	308.700	14.74	0.33	0.00	0	7,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	199.01070	0.19901	203.76850	0.20377	199.011	15.72	0.23	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.89	Call	87.44550	0.08745	89.86340	0.08986	87.445	17.05	0.11	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	44.60930	0.04461	45.60670	0.04561	44.609	18.55	0.06	0.00	0	2,000.00
\$ / R	On 31/12/2018	Any day expiry			12.47110	12.47110	12.47860	12.47860		13.49	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,548.65440	1.54865	1,547.02400	1.54702	1,548.654	15.66	0.76	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	23.72730	0.02373	24.51590	0.02452	23.727	18.84	0.03	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	12.68330	0.01268	13.16570	0.01317	12.683	18.84	0.02	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			12.53610	12.53610	12.54390	12.54390		13.69	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			12.58430	12.58430	12.59260	12.59260		13.77	0.00	0.00	0	2,515.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	22.77860	0.02278	23.54790	0.02355	22.779	11.96	0.04	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	267.20610	0.26721	270.57180	0.27057	267.206	12.83	0.27	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.06	Put	390.05670	0.39006	393.32670	0.39333	390.057	13.09	0.34	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.45	Call	391.92160	0.39192	400.24220	0.40024	391.922	15.00	0.35	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	212.28310	0.21228	217.81570	0.21782	212.283	16.29	0.21	0.00	0	1,000.00
\$ / R	On 27/03/2019	Any day expiry			12.59740	12.59740	12.60580	12.60580		13.78	0.00	0.00	0	4,414.00
\$ / R	On 14/06/2019	Foreign Exchange Future			12.71870	12.71870	12.72800	12.72800		14.03	0.00	0.00	0	3,087.00
\$ / R	On 13/12/2019	Foreign Exchange Future			13.00330	13.00330	13.01430	13.01430		14.48	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	60.61960	0.06062	63.42890	0.06343	60.620	18.91	0.05	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			13.30130	13.30130	13.31230	13.31230		14.88	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			13.38490	13.38490	13.39430	13.39430		15.06	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			13.47210	13.47210	13.47980	13.47980		15.19	0.00	0.00	0	0.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			12.17300	12.17300	12.18250	12.18250		12.41	0.00	48,692.00	4	385.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			12.31300	12.31300	12.32030	12.32030		13.04	0.00	12,313.00	1	50.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			12.44570	12.44570	12.45300	12.45300		13.50	0.00	0.00	0	28.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			12.71870	12.71870	12.72800	12.72800		14.03	0.00	0.00	0	0.00
£ / R	On 30/04/2018	Any day expiry			17.33630	17.33630	17.26300	17.26300		12.74	0.00	0.00	0	9.00
£ / R	On 15/05/2018	Any day expiry			17.38260	17.38260	17.30900	17.30900		12.98	0.00	0.00	0	11.00
£ / R	On 18/06/2018	Foreign Exchange Future			17.48140	17.48140	17.40860	17.40860		13.43	0.00	30,907,115.20	1,768	187,582.00

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	17.50	Put	398.56410		0.39856		450.76340	0.45076	398.564	13.43	0.50	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	8.36880		0.00837		8.67540	0.00868	8.369	17.52	0.02	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future			17.75400		17.75400		17.67720	17.67720		14.05	0.00	10,652,400.00	600	18,494.00
£ / R	On 14/12/2018	Foreign Exchange Future			18.01740		18.01740		17.93900	17.93900		14.46	0.00	0.00	0	5,393.00
£ / R	On 18/03/2019	Foreign Exchange Future			18.30050		18.30050		18.22210	18.22210		14.70	0.00	0.00	0	3,129.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.57250		18.57250		18.49240	18.49240		14.64	0.00	0.00	0	5,465.00
¥ / R	On 03/05/2018	Any day expiry			0.11291		0.11291		0.11269	0.11269		18.87	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.11394		0.11394		0.11371	0.11371		16.49	0.00	0.00	0	8,296.00
¥ / R	On 29/06/2018	Any day expiry			0.11421		0.11421		0.11397	0.11397		16.25	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.11604		0.11604		0.11578	0.11578		13.97	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.11810		0.11810		0.11784	0.11784		12.94	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12265		0.12265		0.12238	0.12238		12.34	0.00	0.00	0	0.00
€ / R	On 30/04/2018	Any day expiry			14.97810		14.97810		14.93480	14.93480		11.11	0.00	0.00	0	16.00
€ / R	On 23/05/2018	Any day expiry			15.04990		15.04990		15.00590	15.00590		11.23	0.00	0.00	0	41.00
€ / R	On 18/06/2018	Foreign Exchange Future			15.12800		15.12800		15.08490	15.08490		11.54	0.00	64,399,896.00	4,257	114,581.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	5.73610		0.00574		6.71470	0.00671	5.736	13.32	0.02	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	10.24460		0.01024		12.05710	0.01206	10.245	12.63	0.03	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	17.24200		0.01724		20.75870	0.02076	17.242	12.04	0.05	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	33.21080		0.03321		40.57990	0.04058	33.211	11.30	0.10	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.30	Call	865.28930		0.86529		830.50520	0.83051	865.289	11.17	0.89	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.40	Call	774.93590		0.77494		744.67830	0.74468	774.936	10.91	0.87	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	353.43420		0.35343		340.39380	0.34039	353.434	11.41	0.58	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	360.82050		0.36082		398.13250	0.39813	360.821	11.75	0.56	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.63	Call	129.98100		0.12998		128.96450	0.12896	129.981	12.57	0.27	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.00	Call	69.83470		0.06983		70.27580	0.07028	69.835	13.31	0.16	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,343.52870		1.34353		1,387.78910	1.38779	1,343.529	14.01	0.92	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	2.08990		0.00209		2.54290	0.00254	2.090	19.32	0.01	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	0.56770		0.00057		0.62410	0.00062	0.568	24.18	0.00	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.41440		15.41440		15.36890	15.36890		12.06	0.00	11,946,160.00	775	57,137.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	17.03800		0.01704		20.01200	0.02001	17.038	11.59	0.04	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	70.58980		0.07059		84.28260	0.08428	70.590	10.90	0.13	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	763.67720		0.76368		803.90920	0.80391	763.677	12.77	0.62	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	145.49710		0.14550		144.38020	0.14438	145.497	14.15	0.19	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	15.47820		0.01548		16.15700	0.01616	15.478	17.98	0.02	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.69580		15.69580		15.64830	15.64830		12.54	0.00	0.00	0	4,549.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.00830		16.00830		15.96050	15.96050		12.81	0.00	0.00	0	2,625.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.26740		16.26740		16.21890	16.21890		13.17	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap			93.10000		93.10000		93.12000	93.12000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			90.00000		90.00000		90.03000	90.03000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			88.67000		88.67000		88.69000	88.69000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			90.78000		90.78000		90.79000	90.79000			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 21/12/2026	Interest Rate Swap		94.55000	94.55000		94.55000	94.55000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap		93.06000	93.06000		93.04000	93.04000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap		95.08000	95.08000		95.06000	95.06000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap		98.79000	98.79000		98.76000	98.76000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap		99.08000	99.08000		99.06000	99.06000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap		94.21000	94.21000		94.20000	94.20000			0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap		99.68000	99.68000		99.67000	99.67000			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap		99.91000	99.91000		99.91000	99.91000			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap		100.02000	100.02000		100.02000	100.02000			0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap		100.45000	100.45000		100.44000	100.44000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap		99.41000	99.41000		99.41000	99.41000			0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap		100.04000	100.04000		100.03000	100.03000			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		98.59000	98.59000		98.59000	98.59000			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		98.49000	98.49000		98.49000	98.49000			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		98.83000	98.83000		98.82000	98.82000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		99.16000	99.16000		99.16000	99.16000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap		99.49000	99.49000		99.48000	99.48000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap		99.82000	99.82000		99.81000	99.81000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap		100.69000	100.69000		100.69000	100.69000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap		98.36000	98.36000		98.36000	98.36000			0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap		100.15000	100.15000		100.15000	100.15000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		95.61000	95.61000		95.59000	95.59000			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		94.76000	94.76000		94.74000	94.74000			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		93.87000	93.87000		93.85000	93.85000			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		93.96000	93.96000		93.94000	93.94000			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		96.08000	96.08000		96.07000	96.07000			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap		96.14000	96.14000		96.13000	96.13000			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap		97.25000	97.25000		97.25000	97.25000			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap		99.39000	99.39000		99.39000	99.39000			0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap		100.58000	100.58000		100.58000	100.58000			0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap		95.59000	95.59000		95.59000	95.59000			0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap		99.86000	99.86000		99.87000	99.87000			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future		587.76700	587.76700		587.85300	587.85300			0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future		598.27000	598.27000		598.36000	598.36000			0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future		609.09800	609.09800		609.18400	609.18400			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future		621.20000	621.20000		621.30400	621.30400			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future		693.92300	693.92300		694.07600	694.07600			0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future		706.32300	706.32300		706.48100	706.48100			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future		719.10600	719.10600		719.26100	719.26100			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
AL7T	On 07/02/2019	Index Future		733.39400	733.39400		733.57100	733.57100			0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future		636.12800	636.12800		636.15200	636.15200			0.00	0.00	0	805.00
ALBI	On 02/08/2018	Index Future		647.49500	647.49500		647.52200	647.52200			0.00	0.00	0	0.00
ALBI	On 01/11/2018	Index Future		659.21400	659.21400		659.23600	659.23600			0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future		672.31200	672.31200		672.35100	672.35100			0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future		9.46740	9.46740		9.48410	9.48410		10.63	0.00	6,153,810.00	650	12,044.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future		9.58160	9.58160		9.59720	9.59720		11.23	0.00	958,160.00	100	850.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future		9.69280	9.69280		9.70860	9.70860		11.87	0.00	0.00	0	11,312.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future		9.92440	9.92440		9.94250	9.94250		12.27	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future		9.69160	9.69160		9.69290	9.69290		12.02	0.00	0.00	0	1,520.00
CAD/ R	On 14/12/2018	Foreign Exchange Future		9.94300	9.94300		9.94320	9.94320		12.62	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future		12.74740	12.74740		12.72870	12.72870		11.22	0.00	0.00	0	1,215.00
CHF / R	On 17/09/2018	Foreign Exchange Future		13.00350	13.00350		12.98040	12.98040		11.65	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future		13.25310	13.25310		13.23130	13.23130		12.31	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future		13.76090	13.76090		13.73470	13.73470		12.97	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future		1.93860	1.93860		1.93860	1.93860		11.49	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future		1.95460	1.95460		1.95440	1.95440		11.91	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future		1.96960	1.96960		1.96940	1.96940		12.48	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.00030	2.00030		2.00030	2.00030		13.29	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future		2.03220	2.03220		2.02700	2.02700		12.52	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future		2.07120	2.07120		2.06540	2.06540		12.71	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future		2.11040	2.11040		2.10420	2.10420		13.38	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.26170	2.26170		2.25510	2.25510		14.52	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

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 03/05/2018	Bond Future		10.15789	80.63117		10.15376	80.65810			0.00	0.00	0	9,466.00
ES33	On 02/08/2018	Bond Future		10.24457	82.07191		10.24025	82.09965			0.00	0.00	0	0.00
ES33	On 01/11/2018	Bond Future		10.33459	79.76839		10.33023	79.79595			0.00	0.00	0	0.00
ES33	On 07/02/2019	Bond Future		10.43403	81.35307		10.42914	81.38346			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		10.31221	84.30037		10.31814	84.25511			0.00	0.00	0	7,957.00
ES42	On 02/08/2018	Bond Future		10.39508	85.80662		10.40114	85.76101			0.00	0.00	0	0.00
ES42	On 01/11/2018	Bond Future		10.48000	83.09942		10.48636	83.05226			0.00	0.00	0	0.00
ES42	On 07/02/2019	Bond Future		10.57055	84.75023		10.57681	84.70450			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		632.53700	632.53700		632.56800	632.56800			0.00	12,650,740.00	2	474.00
GOVI	On 02/08/2018	GOVI		643.83900	643.83900		643.87400	643.87400			0.00	0.00	0	0.00
GOVI	On 01/11/2018	GOVI		655.49200	655.49200		655.52200	655.52200			0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI		668.51500	668.51500		668.56400	668.56400			0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future		1.55300	1.55300		1.55500	1.55500		12.32	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.57350	1.57350		1.57560	1.57560		12.68	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.59240	1.59240		1.59500	1.59500		13.49	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.68550	1.68550		1.68900	1.68900		14.55	0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future		135.08076	135.08076		135.31346	135.31346			0.00	0.00	0	1,033.00
I2025	On 02/08/2018	Bond Future		136.15745	136.15745		136.39365	136.39365			0.00	0.00	0	0.00
I2025	On 01/11/2018	Bond Future		138.64861	138.64861		138.88956	138.88956			0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future		140.03956	140.03956		140.29760	140.29760			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		102.90292	102.90292		103.01466	103.01466			0.00	0.00	0	1,370.00
I2029	On 02/08/2018	Bond Future		104.77392	104.77392		104.88788	104.88788			0.00	0.00	0	0.00
I2029	On 01/11/2018	Bond Future		105.64133	105.64133		105.76100	105.76100			0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future		107.77825	107.77825		107.90285	107.90285			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		108.20871	108.20871		108.32618	108.32618			0.00	0.00	0	6,055.00
I2033	On 02/08/2018	Bond Future		110.17608	110.17608		110.29596	110.29596			0.00	0.00	0	1,515.00
I2033	On 01/11/2018	Bond Future		111.07086	111.07086		111.19475	111.19475			0.00	0.00	0	0.00
I2033	On 07/02/2019	Bond Future		113.31757	113.31757		113.44655	113.44655			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		133.07273	133.07273		133.21714	133.21714			0.00	0.00	0	8,991.00
I2038	On 02/08/2018	Bond Future		133.94034	133.94034		134.08662	134.08662			0.00	0.00	0	200.00

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 01/11/2018	Bond Future		136.39106	136.39106		136.54034	136.54034			0.00	0.00	0	0.00
I2038	On 07/02/2019	Bond Future		137.55952	137.55952		137.72522	137.72522			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 03/05/2018	Bond Future		126.07399	126.07399		126.21030	126.21030			0.00	0.00	0	10,874.00
I2046	On 02/08/2018	Bond Future		128.36638	128.36638		128.50547	128.50547			0.00	0.00	0	43.00
I2046	On 01/11/2018	Bond Future		129.06563	129.06563		129.21306	129.21306			0.00	0.00	0	0.00
I2046	On 07/02/2019	Bond Future		131.67635	131.67635		131.82969	131.82969			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		133.52696	133.52696		133.67140	133.67140			0.00	0.00	0	9,788.00
I2050	On 02/08/2018	Bond Future		134.22674	134.22674		134.36944	134.36944			0.00	0.00	0	0.00
I2050	On 01/11/2018	Bond Future		136.68284	136.68284		136.82833	136.82833			0.00	0.00	0	0.00
I2050	On 07/02/2019	Bond Future		137.67555	137.67555		137.83910	137.83910			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		261.22800	261.22800		261.32100	261.32100			0.00	7,836,840.00	3	1,116.00
IGOV	On 02/08/2018	Index Future		265.97700	265.97700		266.07300	266.07300			0.00	0.00	0	0.00
IGOV	On 01/11/2018	Index Future		270.84400	270.84400		270.94200	270.94200			0.00	0.00	0	0.00
IGOV	On 07/02/2019	Index Future		276.32300	276.32300		276.42900	276.42900			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		0.11980	0.11980		0.11960	0.11960			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future		0.11930	0.11930		0.11920	0.11920			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future		0.11830	0.11830		0.11860	0.11860			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.11600	0.11600		0.11500	0.11500			0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future		1.56670	1.56670		1.57190	1.57190		12.40	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future		1.59040	1.59040		1.59530	1.59530		13.25	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future		1.61340	1.61340		1.61830	1.61830		13.23	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.65940	1.65940		1.66410	1.66410		13.16	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future		8.96450	8.96450		8.97220	8.97220		11.54	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future		9.06770	9.06770		9.07420	9.07420		12.14	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future		9.16780	9.16780		9.17380	9.17380		12.70	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		9.69710	9.69710		9.70370	9.70370		13.37	0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future		1.25870	1.25870		1.25960	1.25960			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 17/09/2018	Foreign Exchange Future			1.26580		1.26580		1.26800	1.26800			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.27270		1.27270		1.27620	1.27620			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.34020		1.34020		1.34450	1.34450			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.43610		1.43610		1.42900	1.42900			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.44190		1.44190		1.43480	1.43480			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.24280		1.24280		1.23820	1.23820			0.00	0.00	0	190.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.25190		1.25190		1.24740	1.24740			0.00	0.00	0	0.00
R / ¥	On 03/05/2018	Any day expiry			8.85670		8.85670	0.11259	8.87370	8.87370		14.03	0.00	0.00	0	0.00
R / ¥	On 03/05/2018	Any day expiry	8.94	Call	718.11330		0.07181	0.11259	861.18440	0.08612	718.113	14.15	0.39	0.00	0	100,000.00
R / ¥	On 29/06/2018	Any day expiry			8.75600		8.75600	0.11259	8.77400	8.77400		14.77	0.00	0.00	0	0.00
R / ¥	On 29/06/2018	Any day expiry	8.34	Put	978.73620		0.09787	0.11259	973.38180	0.09734	978.736	16.51	0.24	0.00	0	110,000.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.77640		8.77640	0.11259	8.79390	8.79390		14.38	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	2,684.40750		0.26844	0.11259	2,622.52430	0.26225	2,684.408	14.12	0.58	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.61790		8.61790	0.11259	8.63700	8.63700		15.35	0.00	0.00	0	283.00
R186	On 03/05/2018	Bond Future			8.08335		118.75964		8.07870	118.79083		6.23	0.00	199,516,195.20	1,680	181,573.00
R186	On 03/05/2018	Bond Future	7.85	Call	122.94000		0.12294		160.62000	0.16062	122.940	5.98	0.15	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.25	Put	243.01000		0.24301		279.65000	0.27965	243.010	6.42	0.25	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.35	Put	123.14000		0.12314		151.62000	0.15162	123.140	6.55	0.14	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.40	Put	85.16000		0.08516		109.02000	0.10902	85.160	6.61	0.10	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.50	Put	38.60000		0.03860		53.96000	0.05396	38.600	6.74	0.05	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.85	Put	1.51000		0.00151		3.13000	0.00313	1.510	7.18	0.00	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	9.30	Call	7,790.92000		7.79092		7,822.12000	7.82212	7,790.920	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			8.12034		115.58319		8.11541	115.61542		6.94	0.00	0.00	0	643.00
R186	On 02/08/2018	Bond Future	7.50	Call	332.79000		0.33279		351.67000	0.35167	332.790	6.40	0.16	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.25	Call	2,226.84000		2.22684		2,269.66000	2.26966	2,226.840	7.10	0.58	0.00	0	3,020.00
R186	On 01/11/2018	Bond Future			8.15461		117.67488		8.14960	117.70680		7.00	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	1,806.44000		1.80644		1,837.60000	1.83760	1,806.440	6.83	0.43	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	3,564.57000		3.56457		3,602.52000	3.60252	3,564.570	7.23	0.63	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	647.58000		0.64758		655.12000	0.65512	647.580	7.83	0.17	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			8.18855		114.70625		8.18278	114.74198		7.42	0.00	16,861,818.75	147	147.00
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			308.71949		308.71949		309.35918	309.35918			0.00	0.00	0	2,388.00

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
R197	On 02/08/2018	Bond Future			307.16879		307.16879		307.79000	307.79000			0.00	0.00	0	0.00
R197	On 01/11/2018	Bond Future			312.78900		312.78900		313.42000	313.42000			0.00	0.00	0	0.00
R197	On 07/02/2019	Bond Future			311.75700		311.75700		312.45000	312.45000			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 03/05/2018	Bond Future			248.71089		248.71089		248.98124	248.98124		3.97	0.00	0.00	0	23,110.00
R202	On 02/08/2018	Bond Future			249.42811		249.42811		249.69000	249.69000			0.00	26,938,235.88	108	108.00
R202	On 01/11/2018	Bond Future			253.99186		253.99186		254.26000	254.26000			0.00	0.00	0	0.00
R202	On 07/02/2019	Bond Future			255.22079		255.22079		255.52000	255.52000			0.00	0.00	0	0.00
R202	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future			7.50867		102.39626		7.50373	102.41603		3.97	0.00	0.00	0	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 02/08/2018	Bond Future			7.52277		104.22585		10.40000	10.40000		3.95	0.00	0.00	0	0.00
R2023	On 01/11/2018	Bond Future			7.53828		102.18539		10.49000	10.49000		3.95	0.00	0.00	0	0.00
R2023	On 07/02/2019	Bond Future			7.54918		104.21548		10.58000	10.58000		3.75	0.00	0.00	0	0.00
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			8.46946		98.67462		8.46489	98.70742		8.38	0.00	0.00	0	93,910.00
R2030	On 02/08/2018	Bond Future			8.51368		96.43220		8.50888	96.46607		9.35	0.00	0.00	0	127.00
R2030	On 02/08/2018	Bond Future	8.51	Call	1,946.67000		1.94667	1,990.95000	1.99095	1,946.670	1,946.670	9.36	0.51	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	3,703.58000		3.70358	3,752.20000	3.75220	3,703.580	3,703.580	9.92	0.71	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	293.67000		0.29367	304.39000	0.30439	293.670	293.670	10.75	0.11	0.00	0	7,850.00
R2030	On 01/11/2018	Bond Future			8.55160		98.17724		8.54675	98.21092		9.51	0.00	0.00	0	0.00
R2030	On 07/02/2019	Bond Future			8.59063		96.11796		8.58519	96.15506		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			8.64409		97.68976		8.64454	97.68623		9.47	0.00	0.00	0	60,170.00
R2032	On 02/08/2018	Bond Future			8.68698		99.43529		8.68739	99.43212		10.14	0.00	0.00	0	2.00
R2032	On 01/11/2018	Bond Future			8.72955		97.07944		8.73007	97.07549		10.73	0.00	0.00	0	0.00
R2032	On 07/02/2019	Bond Future			8.77356		99.00808		8.77374	99.00673		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			8.78908		102.38911		8.78450	102.42920		13.54	0.00	0.00	0	78,610.00
R2035	On 03/05/2018	Bond Future	8.75	Call	1,053.04000		1.05304	1,174.18000	1.17418	1,053.040	1,053.040	13.78	0.46	0.00	0	1,000.00
R2035	On 03/05/2018	Bond Future	9.25	Put	128.34000		0.12834	168.69000	0.16869	128.340	128.340	13.66	0.09	0.00	0	1,000.00
R2035	On 02/08/2018	Bond Future			8.83197		104.21857		8.82719	104.25989		14.29	0.00	0.00	0	3.00
R2035	On 01/11/2018	Bond Future			8.87643		101.60799		8.87160	101.64923			0.00	0.00	0	0.00
R2035	On 07/02/2019	Bond Future			8.92365		103.62655		8.91832	103.67145			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			8.88003		98.81561		8.87550	98.85556		10.94	0.00	0.00	0	48,650.00
R2037	On 02/08/2018	Bond Future			8.92722		96.32541		8.92250	96.36654		12.25	0.00	0.00	0	731.00
R2037	On 01/11/2018	Bond Future			8.96885		98.06852		8.96408	98.10965		12.48	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
R2037	On 07/02/2019	Bond Future			9.01247		95.75651		9.00724	95.80108		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			6.77078		103.75599		6.76338	103.76046		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			8.92990		103.05457		8.93039	103.04988		11.55	0.00	0.00	0	45,891.00
R2040	On 03/05/2018	Bond Future	8.50	Call	38.41000		0.03841		57.88000	0.05788	38.410	10.66	0.04	0.00	0	1,011.00
R2040	On 03/05/2018	Bond Future	9.00	Call	1,389.78000		1.38978		1,470.76000	1.47076	1,389.780	11.55	0.61	0.00	0	1,239.00
R2040	On 03/05/2018	Bond Future	10.00	Call	9,471.20000		9.47120		9,467.35000	9.46735	9,471.200	13.84	1.00	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			8.97649		100.38979		8.97695	100.38544		12.95	0.00	0.00	0	1,966.00
R2040	On 01/11/2018	Bond Future			9.01764		102.20647		9.01821	102.20113		13.18	0.00	0.00	0	0.00
R2040	On 07/02/2019	Bond Future			9.06079		99.72595		9.06106	99.72345		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			8.96960		100.12850		8.97511	100.07451		12.26	0.00	0.00	0	28,181.00
R2044	On 02/08/2018	Bond Future			9.01475		97.53662		9.02037	97.48211		13.74	0.00	0.00	0	300.00
R2044	On 01/11/2018	Bond Future			9.05465		99.30160		9.06050	99.24535		14.00	0.00	0.00	0	0.00
R2044	On 07/02/2019	Bond Future			9.09644		96.88879		9.10218	96.83413		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			8.93831		99.66688		8.93873	99.66260		12.79	0.00	0.00	0	90,928.00
R2048	On 02/08/2018	Bond Future			8.97755		101.44768		8.98000	8.98000		13.74	0.00	0.00	0	0.00
R2048	On 01/11/2018	Bond Future			9.01788		98.85029		9.02000	9.02000		14.63	0.00	0.00	0	0.00
R2048	On 07/02/2019	Bond Future			9.06057		100.81407		9.06000	9.06000		14.95	0.00	0.00	0	0.00
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			6.91930		102.76705		6.91367	102.77591		1.01	0.00	0.00	0	22,185.00
R207	On 02/08/2018	Bond Future			6.86732		100.96191		6.86000	6.86000		0.98	0.00	0.00	0	0.00
R207	On 01/11/2018	Bond Future			6.75486		102.78898		6.75000	6.75000		0.90	0.00	0.00	0	0.00
R207	On 07/02/2019	Bond Future			6.53268		101.18550		6.52000	6.52000		0.79	0.00	0.00	0	0.00
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			7.14947		99.66254		7.14425	99.67590		2.13	0.00	0.00	0	36,094.00
R208	On 02/08/2018	Bond Future			7.13897		101.44330		7.13000	7.13000		2.00	0.00	174,583,919.30	1,721	1,721.00
R208	On 01/11/2018	Bond Future			7.11746		99.87936		7.11000	7.11000		2.00	0.00	0.00	0	0.00
R208	On 07/02/2019	Bond Future			7.07319		101.86361		7.07000	7.07000		1.88	0.00	0.00	0	0.00
R208	On 31/03/2021	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
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			8.81857		77.72796		8.81397	77.76195		11.43	0.00	7,772,796.00	100	88,193.00
R209	On 03/05/2018	Bond Future	9.19	Call	2,757.62000		2.75762		2,817.51000	2.81751	2,757.620	12.10	0.91	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.47	Put	9.64000		0.00964		16.27000	0.01627	9.640	12.75	0.01	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.75	Call	6,455.71000		6.45571		6,490.78000	6.49078	6,455.710	13.39	1.00	0.00	0	435.00
R209	On 03/05/2018	Bond Future	9.77	Put	0.68000		0.00068		1.62000	0.00162	0.680	13.44	0.00	0.00	0	250.00
R209	On 03/05/2018	Bond Future	10.00	Put	0.06000		0.00006		0.19000	0.00019	0.060	13.74	0.00	0.00	0	11,067.00
R209	On 03/05/2018	Bond Future	10.22	Put	0.00000		0.00000		0.01000	0.00001	0.000	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			8.85904		79.11673		8.85426	79.15173		12.30	0.00	0.00	0	833.00
R209	On 02/08/2018	Bond Future	8.46	Call	873.26000		0.87326		907.10000	0.90710	873.260	11.61	0.29	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	943.94000		0.94394		979.03000	0.97903	943.940	11.66	0.30	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	2,203.70000		2.20370		2,215.03000	2.21503	2,203.700	12.19	0.50	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	2,507.39000		2.50739		2,556.27000	2.55627	2,507.390	12.41	0.57	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	1,146.99000		1.14699		1,163.11000	1.16311	1,146.990	12.87	0.31	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	767.30000		0.76730		783.08000	0.78308	767.300	13.29	0.22	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	6,046.41000		6.04641		6,095.45000	6.09545	6,046.410	13.71	0.84	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	141.67000		0.14167		149.02000	0.14902	141.670	14.15	0.05	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	22.05000		0.02205		24.05000	0.02405	22.050	14.15	0.01	0.00	0	435.00
R209	On 01/11/2018	Bond Future			8.89909		77.40056		8.89426	77.43559		13.07	0.00	0.00	0	0.00
R209	On 07/02/2019	Bond Future			8.94052		78.93825		8.93524	78.97615		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			191.49425		191.49425		191.70294	191.70294			0.00	0.00	0	2,159.00
R210	On 02/08/2018	Bond Future			194.97615		194.97615		195.19000	195.19000			0.00	0.00	0	0.00
R210	On 01/11/2018	Bond Future			196.04332		196.04332		196.27000	196.27000			0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future			200.00889		200.00889		200.24000	200.24000			0.00	0.00	0	0.00
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			155.38475		155.38475		155.55524	155.55524			0.00	0.00	0	4,755.00
R212	On 02/08/2018	Bond Future			156.10810		156.10810		156.28000	156.28000			0.00	0.00	0	0.00
R212	On 01/11/2018	Bond Future			158.96438		158.96438		159.14000	159.14000			0.00	0.00	0	0.00
R212	On 07/02/2019	Bond Future			160.02590		160.02590		160.22000	160.22000			0.00	0.00	0	0.00
R212	On 31/01/2022	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
R213	On 03/05/2018	Bond Future	8.54831		89.38017		8.54369	89.41281		9.18	0.00	0.00	0	45,155.00
R213	On 02/08/2018	Bond Future	8.58732		90.97717		8.58248	91.01090		9.87	0.00	0.00	0	1.00
R213	On 01/11/2018	Bond Future	8.62804		89.07690		8.62315	89.11050		10.46	0.00	0.00	0	0.00
R213	On 07/02/2019	Bond Future	8.67095		90.84657		8.66551	90.88336		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	8.90825		77.87019		8.91369	77.82735		12.34	0.00	0.00	0	44,708.00
R214	On 02/08/2018	Bond Future	8.94718		79.26153		8.95000	8.95000		13.29	0.00	1,188,922.95	15	15.00
R214	On 01/11/2018	Bond Future	8.98725		77.40261		8.99000	8.99000		14.14	0.00	0.00	0	0.00
R214	On 07/02/2019	Bond Future	9.02963		78.94034		9.04000	9.04000		14.48	0.00	0.00	0	0.00
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	9.29700	9.29700		9.30570	9.30570			11.04	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	9.42610	9.42610		9.43370	9.43370			11.61	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	9.54850	9.54850		9.55560	9.55560			11.99	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.13230	10.13230		10.14040	10.14040			12.77	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	2.90440	2.90440		2.92330	2.92330			12.47	0.00	0.00	0	12,120.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.85780	2.85780		2.87510	2.87510			12.93	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.81040	2.81040		2.82780	2.82780			13.01	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.80980	2.80980		2.82730	2.82730			13.23	0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.24590	1.24590		1.25300	1.25300				0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.22410	1.22410		1.23030	1.23030				0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.20410	1.20410		1.21000	1.21000				0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.16700	1.16700		1.17270	1.17270				0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>951,600,329.53</b>	<b>45,200</b>	<b>5 869 331.00</b>
<b>Grand Total:</b>												<b>951,600,329.53</b>	<b>45,200</b>	<b>5 869 331.00</b>