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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 17/04/2018

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 17/04/2018	Any day expiry	12.00750	12.00750	12.07670	12.07670			11.31	0.00	28,347,912.50	2,359	0.00	
\$ / R	On 20/04/2018	Any day expiry	11.98170	11.98170	12.07840	12.07840			11.93	0.00	0.00	0	0.00	
\$ / R	On 20/04/2018	Any day expiry	12.03	Put	81.37080	0.08137	44.55910	0.04456	81.371	12.39	0.64	0	20,000.00	
\$ / R	On 24/04/2018	Any day expiry	11.98850	11.98850	12.08530	12.08530			11.15	0.00	0.00	0	70.00	
\$ / R	On 25/04/2018	Any day expiry	11.99030	11.99030	12.08710	12.08710			11.24	0.00	0.00	0	0.00	
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	3,009.79330	3.00979	2,912.97440	2.91297	3,009.793	45.13	1.00	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	0.20650	0.00021	0.34740	0.00035	0.206	58.09	0.00	0.00	0	2,000.00
\$ / R	On 26/04/2018	Any day expiry	11.99200	11.99200	12.08870	12.08870			11.31	0.00	0.00	0	1,846.00	
\$ / R	On 30/04/2018	Any day expiry	11.99850	11.99850	12.09530	12.09530			10.91	0.00	144,282.00	12	396.00	
\$ / R	On 30/04/2018	Any day expiry	11.70	Put	20.03400	0.02003	13.70900	0.01371	20.034	12.42	0.14	0	400.00	
\$ / R	On 30/04/2018	Any day expiry	11.76	Put	28.40750	0.02841	19.58450	0.01958	28.408	12.12	0.19	0	202.00	
\$ / R	On 30/04/2018	Any day expiry	11.78	Put	31.82460	0.03182	21.99040	0.02199	31.825	12.02	0.21	0	100.00	
\$ / R	On 30/04/2018	Any day expiry	11.85	Put	46.78780	0.04679	32.57280	0.03257	46.788	11.66	0.28	0	288.00	
\$ / R	On 30/04/2018	Any day expiry	11.87	Call	180.53910	0.18054	261.60500	0.26160	180.539	11.56	0.69	0	202.00	
\$ / R	On 30/04/2018	Any day expiry	11.91	Call	152.53250	0.15253	230.16770	0.23017	152.533	11.36	0.64	0	100.00	
\$ / R	On 30/04/2018	Any day expiry	11.94	Call	132.94310	0.13294	207.64340	0.20764	132.943	11.21	0.60	0	288.00	

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	12.04	Put	122.66750	0.12267	84.85760	0.08486	122.668	11.11	0.56	0.00	0	240.00
\$ / R	On 30/04/2018	Any day expiry	12.10	Call	60.68240	0.06068	106.05170	0.10605	60.682	11.42	0.35	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	12.11	Call	57.74060	0.05774	101.65290	0.10165	57.741	11.47	0.34	0.00	0	240.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	1,801.55150	1.80155	1,704.78950	1.70479	1,801.551	21.98	1.00	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	0.17290	0.00017	0.00000	0.00000	0.173	39.26	0.00	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	0.30750	0.00031	0.00000	0.00000	0.308	45.44	0.00	0.00	0	500.00
\$ / R	On 02/05/2018	Any day expiry			12.00180	12.00180	12.09860	12.09860		11.06	0.00	0.00	0	0.00
\$ / R	On 02/05/2018	Any day expiry	11.50	Put	7.36250	0.00736	4.54280	0.00454	7.363	13.20	0.05	0.00	0	2,000.00
\$ / R	On 02/05/2018	Any day expiry	11.80	Call	242.73700	0.24274	327.02210	0.32702	242.737	11.92	0.76	0.00	0	2,000.00
\$ / R	On 02/05/2018	Any day expiry	12.50	Call	8.69020	0.00869	17.96040	0.01796	8.690	13.04	0.06	0.00	0	2,000.00
\$ / R	On 04/05/2018	Any day expiry			12.00510	12.00510	12.10190	12.10190		11.33	0.00	0.00	0	0.00
\$ / R	On 04/05/2018	Any day expiry	12.25	Call	39.94690	0.03995	72.37300	0.07237	39.947	12.11	0.22	0.00	0	20,000.00
\$ / R	On 07/05/2018	Any day expiry			12.01000	12.01000	12.10690	12.10690		11.15	0.00	0.00	0	46,000.00
\$ / R	On 07/05/2018	Any day expiry	12.00	Call	130.01720	0.13002	195.45480	0.19545	130.017	11.15	0.52	0.00	0	100,000.00
\$ / R	On 07/05/2018	Any day expiry	12.10	Call	88.94920	0.08895	138.53730	0.13854	88.949	11.46	0.40	0.00	0	100,000.00
\$ / R	On 09/05/2018	Any day expiry			12.01320	12.01320	12.11020	12.11020		11.35	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	734.44830	0.73445	644.75620	0.64476	734.448	14.01	0.95	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	1,847.00850	1.84701	1,750.20990	1.75021	1,847.009	19.22	1.00	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	0.11840	0.00012	0.09490	0.00009	0.118	32.11	0.00	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			12.01650	12.01650	12.11350	12.11350		11.51	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			12.02140	12.02140	12.11840	12.11840		11.42	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	740.72300	0.74072	653.39750	0.65340	740.723	13.92	0.94	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	2,478.73480	2.47873	2,381.78170	2.38178	2,478.735	21.44	1.00	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	0.03700	0.00004	0.09840	0.00010	0.037	27.50	0.00	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			12.02300	12.02300	12.12010	12.12010		11.49	0.00	0.00	0	0.00
\$ / R	On 15/05/2018	Any day expiry	10.90	Put	1.38110	0.00138	1.20650	0.00121	1.381	14.90	0.01	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	11.70	Put	39.04950	0.03905	26.94590	0.02695	39.049	11.27	0.19	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	12.20	Call	89.61780	0.08962	130.89300	0.13089	89.618	12.19	0.34	0.00	0	1,000.00
\$ / R	On 18/05/2018	Any day expiry			12.02800	12.02800	12.12500	12.12500		11.81	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry	12.00	Put	150.53130	0.15053	116.55710	0.11656	150.531	11.75	0.47	0.00	0	51,000.00
\$ / R	On 31/05/2018	Any day expiry			12.04850	12.04850	12.14520	12.14520		11.93	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,753.91790	1.75392	1,658.86160	1.65886	1,753.918	16.69	0.99	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	0.76120	0.00076	0.78340	0.00078	0.761	25.00	0.00	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	0.47650	0.00048	0.73350	0.00073	0.476	26.52	0.00	0.00	0	500.00
\$ / R	On 08/06/2018	Any day expiry			12.06110	12.06110	12.15750	12.15750		12.03	0.00	0.00	0	0.00
\$ / R	On 08/06/2018	Any day expiry	12.80	Call	44.53150	0.04453	62.86870	0.06287	44.531	14.17	0.14	0.00	0	1,746.00
\$ / R	On 18/06/2018	Foreign Exchange Future			12.07670	12.07670	12.17300	12.17300		12.12	0.00	966,099,769.90	79,997	928,917.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	8.05030	0.00805	6.55050	0.00655	8.050	12.46	0.03	0.00	0	60,750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	16.53670	0.01654	13.51140	0.01351	16.537	12.10	0.06	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.35	Call	754.17660	0.75418	845.51760	0.84552	754.177	11.83	0.90	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.45	Call	664.63290	0.66463	754.15390	0.75415	664.633	11.64	0.87	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	44.35570	0.04436	36.46590	0.03647	44.356	11.55	0.15	0.00	0	30,216.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.60	Put	63.75590	0.06376	51.06780	0.05107	63.756	11.65	0.19	0.00	0	12,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.70	Call	465.39460	0.46539	544.81930	0.54482	465.395	11.74	0.75	0.00	0	60.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	103.43110	0.10343	84.21110	0.08421	103.431	11.79	0.28	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.77	Put	109.76840	0.10977	89.56780	0.08957	109.768	11.81	0.29	0.00	0	76,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.80	Put	119.75880	0.11976	98.04250	0.09804	119.759	11.84	0.31	0.00	0	1,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.90	Put	157.35510	0.15736	130.24110	0.13024	157.355	11.93	0.37	0.00	0	9,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Call	278.39790	0.27840	341.76220	0.34176	278.398	12.03	0.56	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	201.69790	0.20170	168.76220	0.16876	201.698	12.03	0.44	0.00	0	39,050.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.06	Put	231.55090	0.23155	194.98540	0.19499	231.551	12.09	0.48	0.00	0	150.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	264.53830	0.26454	223.54930	0.22355	264.538	12.18	0.52	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.13	Call	217.21160	0.21721	271.53650	0.27154	217.212	12.21	0.48	5,738,732.90	1,000	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	276.54670	0.27655	233.59010	0.23359	276.547	12.24	0.53	0.00	0	155,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	282.64520	0.28265	238.70610	0.23871	282.645	12.26	0.54	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	346.97100	0.34697	297.00850	0.29701	346.971	12.54	0.60	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Call	157.97680	0.15798	201.42530	0.20143	157.977	12.68	0.37	0.00	0	4,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	381.27680	0.38128	328.42530	0.32843	381.277	12.68	0.63	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	453.74800	0.45375	395.43380	0.39543	453.748	12.97	0.68	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.45	Call	118.44300	0.11844	153.86950	0.15387	118.443	13.11	0.30	0.00	0	150.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	107.49990	0.10750	140.48710	0.14049	107.500	13.25	0.27	0.00	0	10,050.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	530.79990	0.53080	467.48710	0.46749	530.800	13.25	0.73	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	739.15000	0.73915	665.70140	0.66570	739.150	13.93	0.82	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	926.49950	0.92650	846.60760	0.84661	926.499	14.46	0.88	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	39.87320	0.03987	55.25960	0.05526	39.873	14.56	0.12	0.00	0	15,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	963.17320	0.96317	882.25960	0.88226	963.173	14.56	0.88	0.00	0	21,728.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	1,009.38130	1.00938	927.27170	0.92727	1,009.381	14.69	0.89	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	1,121.72080	1.12172	1,037.09140	1.03709	1,121.721	14.99	0.91	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	1,150.08360	1.15008	1,064.89490	1.06489	1,150.084	15.07	0.92	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	1,245.30210	1.24530	1,158.43230	1.15843	1,245.302	15.32	0.93	0.00	0	25,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	19.64910	0.01965	28.64320	0.02864	19.649	15.40	0.06	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,398.59550	1.39860	1,309.55430	1.30955	1,398.595	15.56	0.95	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,417.91200	1.41791	1,328.58930	1.32859	1,417.912	15.59	0.95	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,437.25880	1.43726	1,347.66400	1.34766	1,437.259	15.62	0.96	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,573.42210	1.57342	1,482.17790	1.48218	1,573.422	15.83	0.97	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,681.15560	1.68116	1,588.88740	1.58889	1,681.156	16.00	0.97	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,730.29980	1.73030	1,637.63330	1.63763	1,730.300	16.07	0.98	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,740.14010	1.74014	1,647.39870	1.64740	1,740.140	16.09	0.98	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,759.83150	1.75983	1,666.94410	1.66694	1,759.831	16.12	0.98	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,769.68250	1.76968	1,676.72450	1.67672	1,769.683	16.13	0.98	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,828.85690	1.82886	1,735.50270	1.73550	1,828.857	16.22	0.98	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Call	4.41200	0.00441	6.79450	0.00679	4.412	16.37	0.02	0.00	0	30,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,927.71200	1.92771	1,833.79450	1.83379	1,927.712	16.37	0.98	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	2,026.80420	2.02680	1,932.42770	1.93243	2,026.804	16.52	0.99	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	2,175.78320	2.17578	2,080.87450	2.08087	2,175.783	16.75	0.99	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	1.40000	0.00140	2.06880	0.00207	1.400	17.29	0.01	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	1.36720	0.00137	1.72470	0.00172	1.367	18.25	0.00	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	1.35590	0.00136	1.69030	0.00169	1.356	18.79	0.00	0.00	0	500.00

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\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	1.34640	0.00135	1.62430	0.00162	1.346	20.40	0.00	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	1.34730	0.00135	1.62030	0.00162	1.347	20.56	0.00	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	1.35070	0.00135	1.61160	0.00161	1.351	20.99	0.00	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	1.35600	0.00136	1.60570	0.00161	1.356	21.42	0.00	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	1.36840	0.00137	1.60130	0.00160	1.368	22.12	0.00	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	1.37690	0.00138	1.60130	0.00160	1.377	22.49	0.00	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	1.38090	0.00138	1.60190	0.00160	1.381	22.65	0.00	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	1.30480	0.00130	1.61820	0.00162	1.305	23.83	0.00	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	0.59220	0.00059	0.75910	0.00076	0.592	23.83	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	0.36500	0.00037	0.47130	0.00047	0.365	23.83	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	0.34150	0.00034	0.44130	0.00044	0.341	23.83	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.28550	0.00029	0.36990	0.00037	0.286	23.83	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.26690	0.00027	0.34610	0.00035	0.267	23.83	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.19890	0.00020	0.25890	0.00026	0.199	23.83	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.10680	0.00011	0.14020	0.00014	0.107	23.83	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.08860	0.00009	0.11660	0.00012	0.089	23.83	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.05390	0.00005	0.07140	0.00007	0.054	23.83	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.03590	0.00004	0.04770	0.00005	0.036	23.83	0.00	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			12.09350	12.09350	12.19010	12.19010		12.20	0.00	0.00	0	1,790.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,717.78460	1.71778	1,626.68650	1.62669	1,717.785	15.88	0.97	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	1.94910	0.00195	2.18010	0.00218	1.949	21.97	0.01	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	0.96120	0.00096	1.30950	0.00131	0.961	22.59	0.00	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.09810	12.09810	12.19480	12.19480		12.15	0.00	0.00	0	100.00
\$ / R	On 06/07/2018	Any day expiry			12.10420	12.10420	12.20100	12.20100		12.19	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	257.65740	0.25766	223.32250	0.22332	257.657	12.16	0.47	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	21.59420	0.02159	30.80370	0.03080	21.594	15.54	0.06	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	16.47710	0.01648	23.85520	0.02386	16.477	15.66	0.05	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.12550	12.12550	12.22280	12.22280		12.33	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.13160	12.13160	12.22890	12.22890		12.34	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	2,328.21800	2.32822	2,235.50910	2.23551	2,328.218	16.87	0.97	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	1.62950	0.00163	2.26230	0.00226	1.629	19.70	0.00	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.13310	12.13310	12.23040	12.23040		12.36	0.00	0.00	0	70.00
\$ / R	On 27/07/2018	Any day expiry			12.13610	12.13610	12.23350	12.23350		12.40	0.00	0.00	0	1,345.00
\$ / R	On 31/07/2018	Any day expiry			12.14220	12.14220	12.23960	12.23960		12.40	0.00	0.00	0	1,303.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,690.46630	1.69047	1,603.96280	1.60396	1,690.466	15.94	0.93	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	2.18210	0.00218	2.86950	0.00287	2.182	19.09	0.01	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	0.81230	0.00081	1.19880	0.00120	0.812	19.09	0.00	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.15290	12.15290	12.25030	12.25030		12.45	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	437.36270	0.43736	390.57950	0.39058	437.363	12.85	0.56	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,742.42900	1.74243	1,656.09800	1.65610	1,742.429	16.03	0.92	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	1.19480	0.00119	1.74110	0.00174	1.195	18.62	0.00	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.16200	12.16200	12.25950	12.25950		12.47	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.18950	12.18950	12.28700	12.28700		12.67	0.00	0.00	0	1,666.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,669.60150	1.66960	1,587.10420	1.58710	1,669.601	15.84	0.89	0.00	0	1,000.00

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 31/08/2018	Any day expiry	16.05	Call	2.43860	0.00244	3.37710	0.00338	2.439	17.56	0.01	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	0.93280	0.00093	1.33910	0.00134	0.933	17.56	0.00	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			12.21540	12.21540	12.31300	12.31300		12.68	0.00	38,735,033.40	3,171	56,865.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	108.00140	0.10800	95.97130	0.09597	108.001	11.88	0.20	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	112.83920	0.11284	100.30450	0.10030	112.839	11.89	0.21	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	139.31220	0.13931	124.07330	0.12407	139.312	11.97	0.24	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	188.12850	0.18813	167.32070	0.16732	188.128	12.15	0.30	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	225.99370	0.22589	202.02040	0.20202	225.994	12.27	0.34	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	290.85630	0.29086	261.87220	0.26187	290.856	12.45	0.40	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	386.76320	0.38676	445.30340	0.44530	386.763	12.78	0.50	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	451.56270	0.45156	409.40240	0.40940	451.563	12.89	0.52	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	296.94730	0.29695	344.96980	0.34497	296.947	13.29	0.41	0.00	0	1,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	658.76470	0.65876	605.34100	0.60534	658.765	13.52	0.63	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	687.75920	0.68776	632.98730	0.63299	687.759	13.60	0.64	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	222.84330	0.22284	261.78850	0.26179	222.843	13.84	0.33	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	215.86180	0.21586	253.87620	0.25388	215.862	13.90	0.32	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	839.29660	0.83930	778.22460	0.77822	839.297	14.00	0.70	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	134.54200	0.13454	160.54030	0.16054	134.542	14.81	0.21	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	1,169.14200	1.16914	1,097.54030	1.09754	1,169.142	14.81	0.79	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	127.78120	0.12778	152.66900	0.15267	127.781	14.91	0.20	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	103.26280	0.10326	125.11810	0.12512	103.263	15.26	0.17	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	87.50930	0.08751	107.10660	0.10711	87.509	15.49	0.15	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	3.61740	0.00362	4.84720	0.00485	3.617	16.92	0.01	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	3.20720	0.00321	4.30070	0.00430	3.207	16.92	0.01	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	2.69670	0.00270	3.63750	0.00364	2.697	16.92	0.01	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	2.07280	0.00207	2.82080	0.00282	2.073	16.92	0.01	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.23210	12.23210	12.32990	12.32990		12.81	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,653.28260	1.65328	1,573.87040	1.57387	1,653.283	15.69	0.86	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	2.96160	0.00296	4.71520	0.00472	2.962	16.80	0.01	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	1.15350	0.00115	1.95710	0.00196	1.153	16.80	0.00	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.27300	12.27300	12.37090	12.37090		12.88	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.27900	12.27900	12.37690	12.37690		12.96	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.28190	12.28190	12.37990	12.37990		12.99	0.00	0.00	0	430.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,638.33880	1.63834	1,562.59020	1.56259	1,638.339	15.60	0.83	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	8.33030	0.00833	13.16030	0.01316	8.330	17.90	0.02	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	4.02460	0.00402	6.75300	0.00675	4.025	17.90	0.01	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.28930	12.28930	12.38740	12.38740		13.00	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	279.94500	0.27994	254.10590	0.25411	279.945	12.48	0.35	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,689.80180	1.68980	1,613.41830	1.61342	1,689.802	15.67	0.83	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	6.44970	0.00645	9.94770	0.00995	6.450	18.07	0.01	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.30120	12.30120	12.39940	12.39940		13.03	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			12.30570	12.30570	12.40380	12.40380		13.06	0.00	0.00	0	0.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	41.72800	0.04173	40.09200	0.04009	41.728	12.18	0.08	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	200.33400	0.20033	182.37890	0.18238	200.334	12.28	0.27	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	13.22	Call	226.16020	0.22616	259.63350	0.25963	226.160	14.68	0.28	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			12.32650	12.32650	12.42480	12.42480		13.18	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,629.17760	1.62918	1,555.80560	1.55581	1,629.178	15.60	0.80	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	14.22830	0.01423	19.08830	0.01909	14.228	18.50	0.02	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	7.18940	0.00719	9.99590	0.01000	7.189	18.50	0.01	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			12.34280	12.34280	12.44120	12.44120		13.20	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,497.57760	1.49758	1,427.12960	1.42713	1,497.578	15.39	0.77	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	42.24670	0.04225	50.00370	0.05000	42.247	18.06	0.06	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			12.34730	12.34730	12.44570	12.44570		13.22	0.00	0.00	0	21,666.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	207.38490	0.20738	189.76920	0.18977	207.385	12.37	0.26	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	469.03300	0.46903	523.42750	0.52343	469.033	13.46	0.48	0.00	0	150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	317.32100	0.31732	358.27710	0.35828	317.321	14.29	0.35	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	272.48670	0.27249	308.69990	0.30870	272.487	14.64	0.31	0.00	0	7,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	172.53320	0.17253	199.01070	0.19901	172.533	15.59	0.21	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.89	Call	74.66500	0.07466	87.44550	0.08745	74.665	16.95	0.10	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	37.76800	0.03777	44.60930	0.04461	37.768	18.46	0.05	0.00	0	2,000.00
\$ / R	On 31/12/2018	Any day expiry			12.37250	12.37250	12.47110	12.47110		13.22	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,619.47680	1.61948	1,548.65440	1.54865	1,619.477	15.53	0.78	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	18.69170	0.01869	23.72730	0.02373	18.692	18.57	0.03	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	9.72180	0.00972	12.68330	0.01268	9.722	18.57	0.01	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			12.43710	12.43710	12.53610	12.53610		13.45	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			12.48490	12.48490	12.58430	12.58430		13.54	0.00	0.00	0	2,515.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	25.84360	0.02584	22.77860	0.02278	25.844	11.89	0.04	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	288.01040	0.28801	267.20610	0.26721	288.010	12.69	0.29	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.06	Put	419.56500	0.41956	390.05670	0.39006	419.565	12.98	0.37	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.45	Call	354.51810	0.35452	391.92160	0.39192	354.518	14.93	0.33	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	188.27230	0.18827	212.28310	0.21228	188.272	16.18	0.19	0.00	0	1,000.00
\$ / R	On 27/03/2019	Any day expiry			12.49790	12.49790	12.59740	12.59740		13.55	0.00	0.00	0	4,414.00
\$ / R	On 14/06/2019	Foreign Exchange Future			12.61920	12.61920	12.71870	12.71870		13.82	0.00	0.00	0	3,087.00
\$ / R	On 13/12/2019	Foreign Exchange Future			12.90640	12.90640	13.00330	13.00330		14.31	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	51.96950	0.05197	60.61960	0.06062	51.969	18.68	0.04	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			13.20120	13.20120	13.30130	13.30130		14.73	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			13.28040	13.28040	13.38490	13.38490		14.92	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			13.36300	13.36300	13.47210	13.47210		15.05	0.00	0.00	0	0.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			12.07670	12.07670	12.17300	12.17300		12.12	0.00	24,153.40	2	385.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			12.21540	12.21540	12.31300	12.31300		12.68	0.00	0.00	0	50.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			12.34730	12.34730	12.44570	12.44570		13.22	0.00	0.00	0	28.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			12.61920	12.61920	12.71870	12.71870		13.82	0.00	0.00	0	0.00
£ / R	On 30/04/2018	Any day expiry			17.17710	17.17710	17.33630	17.33630		12.34	0.00	0.00	0	9.00
£ / R	On 15/05/2018	Any day expiry			17.22240	17.22240	17.38260	17.38260		12.60	0.00	0.00	0	11.00
£ / R	On 18/06/2018	Foreign Exchange Future			17.32210	17.32210	17.48140	17.48140		13.06	0.00	578,592,784.20	33,402	215,638.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	477.91760	0.47792	398.56410	0.39856	477.918	13.36	0.56	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	5.50760	0.00551	8.36880	0.00837	5.508	17.52	0.01	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future			17.59190	17.59190	17.75400	17.75400		13.78	0.00	9,059,828.50	515	18,494.00
£ / R	On 14/12/2018	Foreign Exchange Future			17.85240	17.85240	18.01740	18.01740		14.25	0.00	0.00	0	5,393.00
£ / R	On 18/03/2019	Foreign Exchange Future			18.13380	18.13380	18.30050	18.30050		14.53	0.00	0.00	0	3,129.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.40470	18.40470	18.57250	18.57250		14.50	0.00	0.00	0	5,465.00
¥ / R	On 03/05/2018	Any day expiry			0.11212	0.11212	0.11291	0.11291		18.63	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.11313	0.11313	0.11394	0.11394		16.37	0.00	0.00	0	8,296.00
¥ / R	On 29/06/2018	Any day expiry			0.11339	0.11339	0.11421	0.11421		15.97	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.11520	0.11520	0.11604	0.11604		13.68	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.11725	0.11725	0.11810	0.11810		12.71	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12175	0.12175	0.12265	0.12265		12.17	0.00	0.00	0	0.00
€ / R	On 30/04/2018	Any day expiry			14.82160	14.82160	14.97810	14.97810		10.38	0.00	0.00	0	16.00
€ / R	On 23/05/2018	Any day expiry			14.89260	14.89260	15.04990	15.04990		10.80	0.00	0.00	0	41.00
€ / R	On 18/06/2018	Foreign Exchange Future			14.97080	14.97080	15.12800	15.12800		11.03	0.00	258,875,073.60	17,292	115,648.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	8.53350	0.00853	5.73610	0.00574	8.534	13.20	0.03	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	13.74360	0.01374	10.24460	0.01024	13.744	12.25	0.04	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	21.29500	0.02130	17.24200	0.01724	21.295	11.41	0.07	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	40.94960	0.04095	33.21080	0.03321	40.950	10.57	0.12	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.30	Call	719.31760	0.71932	865.28930	0.86529	719.318	10.61	0.86	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.40	Call	637.58770	0.63759	774.93590	0.77494	637.588	10.67	0.82	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	260.08280	0.26008	353.43420	0.35343	260.083	11.14	0.49	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	450.86040	0.45086	360.82050	0.36082	450.860	11.68	0.64	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.63	Call	88.79740	0.08880	129.98100	0.12998	88.797	12.50	0.21	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.00	Call	44.40420	0.04440	69.83470	0.06983	44.404	13.14	0.12	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,488.16020	1.48816	1,343.52870	1.34353	1,488.160	13.86	0.95	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	1.86680	0.00187	2.08990	0.00209	1.867	20.11	0.00	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	0.31350	0.00031	0.56770	0.00057	0.314	23.97	0.00	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.25350	15.25350	15.41440	15.41440		11.72	0.00	19,066,875.00	1,250	57,137.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	17.35340	0.01735	17.03800	0.01704	17.353	10.92	0.04	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	88.27030	0.08827	70.58980	0.07059	88.270	10.71	0.15	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	861.98270	0.86198	763.67720	0.76368	861.983	12.68	0.67	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	113.83590	0.11384	145.49710	0.14550	113.836	14.08	0.16	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	13.07950	0.01308	15.47820	0.01548	13.080	18.26	0.02	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.53170	15.53170	15.69580	15.69580		12.27	0.00	0.00	0	4,549.00
€ / R	On 18/03/2019	Foreign Exchange Future			15.84090	15.84090	16.00830	16.00830		12.59	0.00	0.00	0	2,625.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.10240	16.10240	16.26740	16.26740		12.97	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap			92.88000	92.88000	93.10000	93.10000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			89.79000	89.79000	90.00000	90.00000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			88.44000	88.44000	88.67000	88.67000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			90.55000	90.55000	90.78000	90.78000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			94.31000	94.31000	94.55000	94.55000			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 15/03/2027	Interest Rate Swap	92.80000	92.80000	92.80000	93.06000	93.06000				0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap	94.83000	94.83000	94.83000	95.08000	95.08000				0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap	98.54000	98.54000	98.54000	98.79000	98.79000				0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap	98.84000	98.84000	98.84000	99.08000	99.08000				0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap	93.97000	93.97000	93.97000	94.21000	94.21000				0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap	99.45000	99.45000	99.45000	99.68000	99.68000				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	99.40000	99.40000	99.40000	99.41000	99.41000				0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap	100.02000	100.02000	100.02000	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	99.15000	99.15000	99.15000	99.16000	99.16000				0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.47000	99.47000	99.47000	99.49000	99.49000				0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.79000	99.79000	99.79000	99.82000	99.82000				0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap	100.66000	100.66000	100.66000	100.69000	100.69000				0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap	98.32000	98.32000	98.32000	98.36000	98.36000				0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap	100.11000	100.11000	100.11000	100.15000	100.15000				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	95.54000	95.54000	95.54000	95.61000	95.61000				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	94.67000	94.67000	94.67000	94.76000	94.76000				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	93.78000	93.78000	93.78000	93.87000	93.87000				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	93.85000	93.85000	93.85000	93.96000	93.96000				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	95.96000	95.96000	95.96000	96.08000	96.08000				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.01000	96.01000	96.01000	96.14000	96.14000				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.12000	97.12000	97.12000	97.25000	97.25000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	99.25000	99.25000	99.25000	99.39000	99.39000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	100.43000	100.43000	100.43000	100.58000	100.58000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	95.43000	95.43000	95.43000	95.59000	95.59000				0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap	99.70000	99.70000	99.70000	99.86000	99.86000				0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	588.01300	588.01300	588.01300	587.76700	587.76700				0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future	598.57700	598.57700	598.57700	598.27000	598.27000				0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future	609.45400	609.45400	609.45400	609.09800	609.09800				0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future	621.54800	621.54800	621.54800	621.20000	621.20000				0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	694.38000	694.38000	694.38000	693.92300	693.92300				0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future	706.85600	706.85600	706.85600	706.32300	706.32300				0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future	719.70000	719.70000	719.70000	719.10600	719.10600				0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	733.98200	733.98200	733.98200	733.39400	733.39400				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	636.13200		636.13200		636.12800	636.12800			0.00	0.00	0	805.00
ALBI	On 02/08/2018	Index Future	647.56200		647.56200		647.49500	647.49500			0.00	0.00	0	0.00
ALBI	On 01/11/2018	Index Future	659.32800		659.32800		659.21400	659.21400			0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future	672.41200		672.41200		672.31200	672.31200			0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.38560		9.38560		9.46740	9.46740		10.36	0.00	150,169.60	16	12,044.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.49910		9.49910		9.58160	9.58160		10.91	0.00	0.00	0	850.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.60970		9.60970		9.69280	9.69280		11.62	0.00	0.00	0	11,312.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	9.84150		9.84150		9.92440	9.92440		12.15	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.61850		9.61850		9.69160	9.69160		11.60	0.00	0.00	0	1,520.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	9.86710		9.86710		9.94300	9.94300		12.34	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	12.56610		12.56610		12.74740	12.74740		10.84	0.00	0.00	0	1,215.00
CHF / R	On 17/09/2018	Foreign Exchange Future	12.81590		12.81590		13.00350	13.00350		11.58	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future	13.06290		13.06290		13.25310	13.25310		12.27	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	13.56380		13.56380		13.76090	13.76090		12.94	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.92040		1.92040		1.93860	1.93860		10.80	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.93640		1.93640		1.95460	1.95460		11.74	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	1.95140		1.95140		1.96960	1.96960		12.34	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	1.98250		1.98250		2.00030	2.00030		13.19	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.01200		2.01200		2.03220	2.03220		11.76	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.05060		2.05060		2.07120	2.07120		12.59	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.08910		2.08910		2.11040	2.11040		13.28	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.24050		2.24050		2.26170	2.26170		14.16	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	10.15679		80.63834		10.15789	80.63117			0.00	0.00	0	9,466.00

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 02/08/2018	Bond Future		10.24219	82.08719		10.24457	82.07191			0.00	0.00	0	0.00
ES33	On 01/11/2018	Bond Future		10.33124	79.78956		10.33459	79.76839			0.00	0.00	0	0.00
ES33	On 07/02/2019	Bond Future		10.43091	81.37246		10.43403	81.35307			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		10.32625	84.19328		10.31221	84.30037			0.00	0.00	0	7,957.00
ES42	On 02/08/2018	Bond Future		10.40846	85.70598		10.39508	85.80662			0.00	0.00	0	0.00
ES42	On 01/11/2018	Bond Future		10.49301	83.00299		10.48000	83.09942			0.00	0.00	0	0.00
ES42	On 07/02/2019	Bond Future		10.58435	84.64948		10.57055	84.75023			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		632.63400	632.63400		632.53700	632.53700			0.00	0.00	0	474.00
GOVI	On 02/08/2018	GOVI		644.00000	644.00000		643.83900	643.83900			0.00	0.00	0	0.00
GOVI	On 01/11/2018	GOVI		655.70200	655.70200		655.49200	655.49200			0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI		668.71300	668.71300		668.51500	668.51500			0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future		1.54050	1.54050		1.55300	1.55300		12.14	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.56080	1.56080		1.57350	1.57350		12.50	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.57970	1.57970		1.59240	1.59240		13.36	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.67310	1.67310		1.68550	1.68550		14.01	0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future		134.90744	134.90744		135.08076	135.08076			0.00	0.00	0	1,033.00
I2025	On 02/08/2018	Bond Future		135.99476	135.99476		136.15745	136.15745			0.00	33,998,690.00	250	250.00
I2025	On 01/11/2018	Bond Future		138.49214	138.49214		138.64861	138.64861			0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future		139.87624	139.87624		140.03956	140.03956			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		102.19865	102.19865		102.90292	102.90292			0.00	140,012,150.50	1,370	0.00
I2029	On 02/08/2018	Bond Future		104.06748	104.06748		104.77392	104.77392			0.00	142,572,447.60	1,370	1,370.00
I2029	On 01/11/2018	Bond Future		104.92889	104.92889		105.64133	105.64133			0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future		107.04854	107.04854		107.77825	107.77825			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 03/05/2018	Bond Future		107.38078	107.38078		108.20871	108.20871			0.00	0.00	0	6,055.00
I2033	On 02/08/2018	Bond Future		109.34428	109.34428		110.17608	110.17608			0.00	0.00	0	1,515.00
I2033	On 01/11/2018	Bond Future		110.23110	110.23110		111.07086	111.07086			0.00	0.00	0	0.00
I2033	On 07/02/2019	Bond Future		112.45795	112.45795		113.31757	113.31757			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		133.06981	133.06981		133.07273	133.07273			0.00	419,702,180.74	3,154	5,837.00
I2038	On 02/08/2018	Bond Future		133.95121	133.95121		133.94034	133.94034			0.00	422,482,116.34	3,154	3,354.00
I2038	On 01/11/2018	Bond Future		136.41098	136.41098		136.39106	136.39106			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 07/02/2019	Bond Future		137.57635	137.57635		137.55952	137.55952			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		124.20557	124.20557		126.07399	126.07399			0.00	335,355,039.00	2,700	8,174.00
I2046	On 02/08/2018	Bond Future		126.47688	126.47688		128.36638	128.36638			0.00	341,487,576.00	2,700	2,743.00
I2046	On 01/11/2018	Bond Future		127.15010	127.15010		129.06563	129.06563			0.00	0.00	0	0.00
I2046	On 07/02/2019	Bond Future		129.71868	129.71868		131.67635	131.67635			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		132.94062	132.94062		133.52696	133.52696			0.00	348,969,127.50	2,625	7,163.00
I2050	On 02/08/2018	Bond Future		133.64364	133.64364		134.22674	134.22674			0.00	350,814,555.00	2,625	2,625.00
I2050	On 01/11/2018	Bond Future		136.09784	136.09784		136.68284	136.68284			0.00	0.00	0	0.00
I2050	On 07/02/2019	Bond Future		137.07516	137.07516		137.67555	137.67555			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		259.65900	259.65900		261.22800	261.22800			0.00	0.00	0	1,116.00
IGOV	On 02/08/2018	Index Future		264.40600	264.40600		265.97700	265.97700			0.00	0.00	0	0.00
IGOV	On 01/11/2018	Index Future		269.26300	269.26300		270.84400	270.84400			0.00	0.00	0	0.00
IGOV	On 07/02/2019	Index Future		274.70300	274.70300		276.32300	276.32300			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		0.11900	0.11900		0.11980	0.11980			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future		0.11710	0.11710		0.11930	0.11930			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future		0.11680	0.11680		0.11830	0.11830			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.11580	0.11580		0.11600	0.11600			0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future		1.55650	1.55650		1.56670	1.56670		12.15	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future		1.58000	1.58000		1.59040	1.59040		13.05	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future		1.60260	1.60260		1.61340	1.61340		13.08	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.64850	1.64850		1.65940	1.65940		13.04	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future		8.85730	8.85730		8.96450	8.96450		11.22	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future		8.96000	8.96000		9.06770	9.06770		11.86	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future		9.06010	9.06010		9.16780	9.16780		12.48	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		9.58970	9.58970		9.69710	9.69710		13.23	0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future		1.25230	1.25230		1.25870	1.25870			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future		1.26030	1.26030		1.26580	1.26580			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 14/12/2018	Foreign Exchange Future			1.26810		1.26810		1.27270	1.27270			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.33600		1.33600		1.34020	1.34020			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.43430		1.43430		1.43610	1.43610			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.44010		1.44010		1.44190	1.44190			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.23960		1.23960		1.24280	1.24280			0.00	0.00	0	190.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.24870		1.24870		1.25190	1.25190			0.00	0.00	0	0.00
R / ¥	On 03/05/2018	Any day expiry			8.91900		8.91900	0.11181	8.85670	8.85670		13.74	0.00	0.00	0	0.00
R / ¥	On 03/05/2018	Any day expiry	8.94	Call	929.73810		0.09297	0.11181	718.11330	0.07181	929.738	13.83	0.47	0.00	0	100,000.00
R / ¥	On 29/06/2018	Any day expiry			8.81910		8.81910	0.11181	8.75600	8.75600		14.85	0.00	0.00	0	0.00
R / ¥	On 29/06/2018	Any day expiry	8.34	Put	852.75070		0.08528	0.11181	978.73620	0.09787	852.751	16.79	0.22	0.00	0	110,000.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.83920		8.83920	0.11181	8.77640	8.77640		14.43	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	2,350.81140		0.23508	0.11181	2,684.40750	0.26844	2,350.811	14.32	0.53	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.68060		8.68060	0.11181	8.61790	8.61790		15.51	0.00	0.00	0	283.00
R186	On 03/05/2018	Bond Future			8.07260		118.83175		8.08335	118.75964		6.23	0.00	35,887,188.50	302	181,875.00
R186	On 03/05/2018	Bond Future	7.85	Call	123.25000		0.12325		122.94000	0.12294	123.250	5.98	0.16	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.25	Put	210.78000		0.21078		243.01000	0.24301	210.780	6.42	0.23	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.35	Put	102.63000		0.10263		123.14000	0.12314	102.630	6.55	0.13	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.40	Put	69.42000		0.06942		85.16000	0.08516	69.420	6.61	0.09	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.50	Put	29.98000		0.02998		38.60000	0.03860	29.980	6.74	0.04	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.85	Put	0.95000		0.00095		1.51000	0.00151	0.950	7.18	0.00	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	9.30	Call	7,863.02000		7.86302		7,790.92000	7.79092	7,863.020	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			8.10736		115.66809		8.12034	115.58319		6.94	0.00	0.00	0	643.00
R186	On 02/08/2018	Bond Future	7.50	Call	341.94000		0.34194		332.79000	0.33279	341.940	6.40	0.16	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.25	Call	2,268.58000		2.26858		2,226.84000	2.22684	2,268.580	7.10	0.59	0.00	0	3,020.00
R186	On 01/11/2018	Bond Future			8.13976		117.76953		8.15461	117.67488		7.00	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	1,841.27000		1.84127		1,806.44000	1.80644	1,841.270	6.83	0.43	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	3,618.67000		3.61867		3,564.57000	3.56457	3,618.670	7.23	0.64	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	627.08000		0.62708		647.58000	0.64758	627.080	7.83	0.17	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			8.17350		114.79947		8.18855	114.70625		7.42	0.00	16,875,522.09	147	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			307.36297		307.36297		308.71949	308.71949			0.00	430,308,158.00	1,400	2,388.00
R197	On 02/08/2018	Bond Future			305.81878		305.81878		307.16879	307.16879			0.00	428,146,292.00	1,400	1,400.00

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 01/11/2018	Bond Future		311.43479	311.43479		312.78900	312.78900			0.00	0.00	0	0.00
R197	On 07/02/2019	Bond Future		310.36699	310.36699		311.75700	311.75700			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		246.29654	246.29654		248.71089	248.71089		3.97	0.00	420,674,490.32	1,708	21,402.00
R202	On 02/08/2018	Bond Future		246.99504	246.99504		249.42811	249.42811			0.00	421,867,528.32	1,708	1,816.00
R202	On 01/11/2018	Bond Future		251.53084	251.53084		253.99186	253.99186			0.00	0.00	0	0.00
R202	On 07/02/2019	Bond Future		252.70323	252.70323		255.22079	255.22079			0.00	0.00	0	0.00
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		7.49803	102.43886		7.50867	102.39626		3.97	0.00	1,299,436,939.10	12,685	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		7.50878	104.27938		7.52277	104.22585		3.95	0.00	1,700,171,011.52	16,304	16,296.00
R2023	On 01/11/2018	Bond Future		7.52137	102.24706		7.53828	102.18539		3.95	0.00	0.00	0	0.00
R2023	On 07/02/2019	Bond Future		7.53174	104.27559		7.54918	104.21548		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		8.45872	98.75173		8.46946	98.67462		8.38	0.00	0.00	0	93,910.00
R2030	On 02/08/2018	Bond Future		8.50118	96.52044		8.51368	96.43220		9.35	0.00	0.00	0	127.00
R2030	On 02/08/2018	Bond Future	8.51	Call	1,982.72000	1.98272	1,946.67000	1.94667	1,982.720	9.36	0.52	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	3,758.58000	3.75858	3,703.58000	3.70358	3,758.580	9.92	0.72	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	279.76000	0.27976	293.67000	0.29367	279.760	10.75	0.10	0.00	0	7,850.00
R2030	On 01/11/2018	Bond Future		8.53768	98.27395		8.55160	98.17724		9.51	0.00	0.00	0	0.00
R2030	On 07/02/2019	Bond Future		8.57657	96.21390		8.59063	96.11796		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		8.63339	97.77352		8.64409	97.68976		9.47	0.00	0.00	0	60,170.00
R2032	On 02/08/2018	Bond Future		8.67469	99.53017		8.68698	99.43529		10.14	0.00	0.00	0	2.00
R2032	On 01/11/2018	Bond Future		8.71594	97.18304		8.72955	97.07944		10.73	0.00	0.00	0	0.00
R2032	On 07/02/2019	Bond Future		8.75983	99.11102		8.77356	99.00808		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		8.78845	102.39463		8.78908	102.38911		13.54	0.00	345,069,903.10	3,370	78,610.00
R2035	On 03/05/2018	Bond Future	8.75	Call	1,019.49000	1.01949	1,053.04000	1.05304	1,019.490	13.78	0.46	0.00	0	1,000.00
R2035	On 03/05/2018	Bond Future	9.25	Put	113.57000	0.11357	128.34000	0.12834	113.570	13.66	0.08	0.00	0	1,000.00
R2035	On 02/08/2018	Bond Future		8.83015	104.23430		8.83197	104.21857		14.29	0.00	601,014,973.80	5,766	5,691.00
R2035	On 01/11/2018	Bond Future		8.87372	101.63112		8.87643	101.60799			0.00	0.00	0	0.00
R2035	On 07/02/2019	Bond Future		8.92118	103.64735		8.92365	103.62655			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		8.88439	98.77719		8.88003	98.81561		10.94	0.00	0.00	0	48,650.00
R2037	On 02/08/2018	Bond Future		8.93059	96.29606		8.92722	96.32541		12.25	0.00	0.00	0	731.00
R2037	On 01/11/2018	Bond Future		8.97152	98.04551		8.96885	98.06852		12.48	0.00	0.00	0	0.00
R2037	On 07/02/2019	Bond Future		9.01555	95.73028		9.01247	95.75651		13.31	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 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			6.76474		103.75964		6.77078	103.75599		0.33	0.00	0.00	0	21,647.00
R204	On 02/08/2018	Bond Future			6.37549		101.58678		8.98000	8.98000		0.24	0.00	0.00	0	0.00
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			8.93427		103.01274		8.92990	103.05457		11.55	0.00	0.00	0	45,891.00
R2040	On 03/05/2018	Bond Future	8.50	Call	31.07000		0.03107		38.41000	0.03841	31.070	10.66	0.03	0.00	0	1,011.00
R2040	On 03/05/2018	Bond Future	9.00	Call	1,334.93000		1.33493		1,389.78000	1.38978	1,334.930	11.55	0.60	0.00	0	1,239.00
R2040	On 03/05/2018	Bond Future	10.00	Call	9,429.22000		9.42922		9,471.20000	9.47120	9,429.220	13.84	1.00	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			8.97991		100.35742		8.97649	100.38979		12.95	0.00	272,972,182.40	2,720	4,686.00
R2040	On 01/11/2018	Bond Future			9.02041		102.18051		9.01764	102.20647		13.18	0.00	0.00	0	0.00
R2040	On 07/02/2019	Bond Future			9.06394		99.69674		9.06079	99.72595		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			8.97902		100.03622		8.96960	100.12850		12.26	0.00	0.00	0	28,181.00
R2044	On 02/08/2018	Bond Future			9.02342		97.45254		9.01475	97.53662		13.74	0.00	0.00	0	300.00
R2044	On 01/11/2018	Bond Future			9.06283		99.22296		9.05465	99.30160		14.00	0.00	0.00	0	0.00
R2044	On 07/02/2019	Bond Future			9.10516		96.80578		9.09644	96.88879		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			8.94780		99.57025		8.93831	99.66688		12.79	0.00	0.00	0	90,928.00
R2048	On 02/08/2018	Bond Future			8.98632		101.35916		8.97755	101.44768		13.74	0.00	0.00	0	0.00
R2048	On 01/11/2018	Bond Future			9.02619		98.76713		9.01788	98.85029		14.63	0.00	0.00	0	0.00
R2048	On 07/02/2019	Bond Future			9.06940		100.72655		9.06057	100.81407		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			6.90846		102.78412		6.91930	102.76705		1.01	0.00	1,130,625.32	11	22,185.00
R207	On 02/08/2018	Bond Future			6.84700		100.98940		6.86732	100.96191		0.98	0.00	0.00	0	0.00
R207	On 01/11/2018	Bond Future			6.72383		102.82412		6.75486	102.78898		0.90	0.00	0.00	0	0.00
R207	On 07/02/2019	Bond Future			6.49544		101.21854		6.53268	101.18550		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			7.13882		99.68981		7.14947	99.66254		2.13	0.00	0.00	0	36,094.00
R208	On 02/08/2018	Bond Future			7.12304		101.48094		7.13897	101.44330		2.00	0.00	0.00	0	1,721.00
R208	On 01/11/2018	Bond Future			7.09644		99.92477		7.11746	99.87936		2.00	0.00	0.00	0	0.00
R208	On 07/02/2019	Bond Future			7.05072		101.90718		7.07319	101.86361		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			8.81799	77.73224		8.81857	77.72796		11.43	0.00	0.00	0	88,193.00
R209	On 03/05/2018	Bond Future	9.19	Call	2,752.14000	2.75214	2,757.62000	2.75762	2,752.140	12.10	0.92	0.00	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.47	Put	7.63000	0.00763	9.64000	0.00964	7.630	12.75	0.01	0.00	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.75	Call	6,459.74000	6.45974	6,455.71000	6.45571	6,459.740	13.39	1.00	0.00	0.00	0	435.00
R209	On 03/05/2018	Bond Future	9.77	Put	0.47000	0.00047	0.68000	0.00068	0.470	13.44	0.00	0.00	0.00	0	250.00
R209	On 03/05/2018	Bond Future	10.00	Put	0.04000	0.00004	0.06000	0.00006	0.040	13.74	0.00	0.00	0.00	0	11,067.00
R209	On 03/05/2018	Bond Future	10.22	Put	0.00000	0.00000	0.00000	0.00000	0.000	13.74	0.00	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	0.00	0	435.00
R209	On 02/08/2018	Bond Future			8.85738	79.12888	8.85904	79.11673		12.30	0.00	0.00	0.00	0	833.00
R209	On 02/08/2018	Bond Future	8.46	Call	868.85000	0.86885	873.26000	0.87326	868.850	11.61	0.29	0.00	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	939.49000	0.93949	943.94000	0.94394	939.490	11.66	0.30	0.00	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	2,187.88000	2.18788	2,203.70000	2.20370	2,187.880	12.19	0.50	0.00	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	2,504.56000	2.50456	2,507.39000	2.50739	2,504.560	12.41	0.57	0.00	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	1,134.16000	1.13416	1,146.99000	1.14699	1,134.160	12.87	0.31	0.00	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	756.65000	0.75665	767.30000	0.76730	756.650	13.29	0.22	0.00	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	6,050.16000	6.05016	6,046.41000	6.04641	6,050.160	13.71	0.85	0.00	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	137.97000	0.13797	141.67000	0.14167	137.970	14.15	0.05	0.00	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	21.15000	0.02115	22.05000	0.02205	21.150	14.15	0.01	0.00	0.00	0	435.00
R209	On 01/11/2018	Bond Future			8.89662	77.41847	8.89909	77.40056		13.07	0.00	0.00	0.00	0	0.00
R209	On 07/02/2019	Bond Future			8.93828	78.95432	8.94052	78.93825		13.45	0.00	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			189.49472	189.49472	191.49425	191.49425				0.00	132,456,809.28	699	1,460.00
R210	On 02/08/2018	Bond Future			192.95979	192.95979	194.97615	194.97615				0.00	134,878,893.21	699	699.00
R210	On 01/11/2018	Bond Future			194.00285	194.00285	196.04332	196.04332				0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future			197.92195	197.92195	200.00889	200.00889				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			155.37967	155.37967	155.38475	155.38475				0.00	237,109,376.42	1,526	3,848.00
R212	On 02/08/2018	Bond Future			156.11889	156.11889	156.10810	156.10810				0.00	238,237,426.14	1,526	1,526.00
R212	On 01/11/2018	Bond Future			158.98581	158.98581	158.96438	158.96438				0.00	0.00	0	0.00
R212	On 07/02/2019	Bond Future			160.04358	160.04358	160.02590	160.02590				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	8.53765		89.45552		8.54831	89.38017		9.18	0.00	0.00	0	45,155.00
R213	On 02/08/2018	Bond Future	8.57505		91.06272		8.58732	90.97717		9.87	0.00	0.00	0	1.00
R213	On 01/11/2018	Bond Future	8.61445		89.17032		8.62804	89.07690		10.46	0.00	0.00	0	0.00
R213	On 07/02/2019	Bond Future	8.65723		90.93941		8.67095	90.84657		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	8.92277		77.75592		8.90825	77.87019		12.34	0.00	0.00	0	44,708.00
R214	On 02/08/2018	Bond Future	8.96109		79.15297		8.94718	79.26153		13.29	0.00	0.00	0	15.00
R214	On 01/11/2018	Bond Future	9.00083		77.29750		8.98725	77.40261		14.14	0.00	0.00	0	0.00
R214	On 07/02/2019	Bond Future	9.04388		78.83105		9.02963	78.94034		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	9.22740		9.22740		9.29700	9.29700		10.71	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	9.35520		9.35520		9.42610	9.42610		11.24	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	9.47730		9.47730		9.54850	9.54850		11.76	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.06180		10.06180		10.13230	10.13230		12.55	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	2.89240		2.89240		2.90440	2.90440		12.07	0.00	0.00	0	12,120.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.84520		2.84520		2.85780	2.85780		12.63	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.79840		2.79840		2.81040	2.81040		12.81	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.79850		2.79850		2.80980	2.80980		13.12	0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.23350		1.23350		1.24590	1.24590			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.21130		1.21130		1.22410	1.22410			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.19130		1.19130		1.20410	1.20410			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.15310		1.15310		1.16700	1.16700			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>11,156,465,817.20</b>	<b>210,935</b>	<b>5 955 129.00</b>	
<b>Grand Total:</b>											<b>11,156,465,817.20</b>	<b>210,935</b>	<b>5 955 129.00</b>	