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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 20/04/2018

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	
Derivatives														
\$ / R	On 20/04/2018	Any day expiry	12.06950	12.06950		11.94710	11.94710		6.61	0.00	241,390,000.00	20,000	0.00	
\$ / R	On 24/04/2018	Any day expiry	12.09610	12.09610		11.94370	11.94370		9.15	0.00	0.00	0	70.00	
\$ / R	On 25/04/2018	Any day expiry	12.09620	12.09620		11.94500	11.94500		10.13	0.00	0.00	0	0.00	
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	2,903.83750	2.90384	3,055.06200	3.05506	2,903.838	51.65	1.00	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	0.10160	0.00010	0.07640	0.00008	0.102	67.64	0.00	0.00	0	2,000.00
\$ / R	On 26/04/2018	Any day expiry	12.09760	12.09760		11.94630	11.94630		10.74	0.00	0.00	0	1,846.00	
\$ / R	On 30/04/2018	Any day expiry	12.10360	12.10360		11.95140	11.95140		10.67	0.00	493,344.80	41	437.00	
\$ / R	On 30/04/2018	Any day expiry	11.70	Put	6.86380	0.00686	18.90000	0.01890	6.864	13.25	0.06	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	11.76	Put	10.31570	0.01032	27.58230	0.02758	10.316	12.86	0.09	0.00	0	202.00
\$ / R	On 30/04/2018	Any day expiry	11.78	Put	11.79680	0.01180	31.20940	0.03121	11.797	12.73	0.10	0.00	0	100.00
\$ / R	On 30/04/2018	Any day expiry	11.85	Put	18.71560	0.01872	47.53340	0.04753	18.716	12.28	0.15	0.00	0	288.00
\$ / R	On 30/04/2018	Any day expiry	11.87	Call	254.89740	0.25490	134.80080	0.13480	254.897	12.15	0.84	0.00	0	202.00
\$ / R	On 30/04/2018	Any day expiry	11.91	Call	221.06750	0.22107	108.40600	0.10841	221.068	11.89	0.80	0.00	0	100.00
\$ / R	On 30/04/2018	Any day expiry	11.94	Call	196.71050	0.19671	90.39860	0.09040	196.710	11.70	0.76	0.00	0	288.00
\$ / R	On 30/04/2018	Any day expiry	12.04	Put	59.96100	0.05996	140.24930	0.14025	59.961	11.06	0.38	0.00	0	240.00
\$ / R	On 30/04/2018	Any day expiry	12.10	Call	87.07940	0.08708	36.45080	0.03645	87.079	10.67	0.51	0.00	0	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
\$ / R	On 30/04/2018	Any day expiry	12.11	Call	82.65920	0.08266	34.35640	0.03436	82.659	10.74	0.49	0.00	0	240.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	1,696.44170	1.69644	1,848.62920	1.84863	1,696.442	23.25	1.00	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	0.14380	0.00014	0.18830	0.00019	0.144	42.63	0.00	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	0.34890	0.00035	0.26150	0.00026	0.349	50.76	0.00	0.00	0	500.00
\$ / R	On 02/05/2018	Any day expiry			12.10660	12.10660	11.95400	11.95400		10.85	0.00	0.00	0	0.00
\$ / R	On 02/05/2018	Any day expiry	11.50	Put	2.35790	0.00236	6.55440	0.00655	2.358	13.98	0.02	0.00	0	2,000.00
\$ / R	On 02/05/2018	Any day expiry	11.80	Call	323.68010	0.32368	195.14190	0.19514	323.680	12.42	0.88	0.00	0	2,000.00
\$ / R	On 02/05/2018	Any day expiry	12.50	Call	11.92870	0.01193	4.59230	0.00459	11.929	13.07	0.09	0.00	0	2,000.00
\$ / R	On 04/05/2018	Any day expiry			12.10990	12.10990	11.95750	11.95750		11.07	0.00	0.00	0	0.00
\$ / R	On 04/05/2018	Any day expiry	12.25	Call	55.55880	0.05556	24.34050	0.02434	55.559	11.76	0.31	0.00	0	20,000.00
\$ / R	On 07/05/2018	Any day expiry			12.11510	12.11510	11.96290	11.96290		10.77	0.00	0.00	0	46,000.00
\$ / R	On 07/05/2018	Any day expiry	12.00	Call	182.16930	0.18217	94.20310	0.09420	182.169	11.14	0.66	0.00	0	100,000.00
\$ / R	On 07/05/2018	Any day expiry	12.10	Call	120.00520	0.12001	59.81670	0.05982	120.005	10.77	0.53	0.00	0	100,000.00
\$ / R	On 09/05/2018	Any day expiry			12.11860	12.11860	11.96640	11.96640		10.93	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	628.19810	0.62820	777.24210	0.77724	628.198	12.94	0.95	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	1,741.53130	1.74153	1,893.67950	1.89368	1,741.531	18.78	1.00	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	0.28190	0.00028	0.22470	0.00022	0.282	35.78	0.00	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			12.12210	12.12210	11.97000	11.97000		11.05	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			12.12740	12.12740	11.97540	11.97540		11.06	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	634.30430	0.63430	780.80730	0.78081	634.304	12.90	0.93	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	2,372.66820	2.37267	2,524.66810	2.52467	2,372.668	20.67	1.00	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	0.14370	0.00014	0.08030	0.00008	0.144	31.03	0.00	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			12.12910	12.12910	11.97710	11.97710		11.11	0.00	0.00	0	0.00
\$ / R	On 15/05/2018	Any day expiry	10.90	Put	0.58140	0.00058	0.92730	0.00093	0.581	15.42	0.00	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	11.70	Put	16.26420	0.01626	40.36030	0.04036	16.264	10.81	0.10	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	12.20	Call	110.53340	0.11053	62.39820	0.06240	110.533	11.28	0.43	0.00	0	1,000.00
\$ / R	On 18/05/2018	Any day expiry			12.13440	12.13440	11.98250	11.98250		11.23	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry	12.00	Put	89.16130	0.08916	157.10070	0.15710	89.161	11.00	0.35	0.00	0	51,000.00
\$ / R	On 21/05/2018	Any day expiry			12.13960	12.13960	11.99280	11.99280		11.12	0.00	544,732,500.00	45,000	30,000.00
\$ / R	On 21/05/2018	Any day expiry	11.95	Call	265.03710	0.26504	0.00000	0.00000	265.037	10.84	0.70	250,553,577.60	30,000	30,000.00
\$ / R	On 22/05/2018	Any day expiry			12.14140	12.14140	12.04700	12.04700		11.15	0.00	544,858,500.00	45,000	30,000.00
\$ / R	On 22/05/2018	Any day expiry	12.00	Call	237.06850	0.23707	0.00000	0.00000	237.068	10.96	0.65	233,832,270.00	30,000	30,000.00
\$ / R	On 31/05/2018	Any day expiry			12.15580	12.15580	12.00380	12.00380		11.38	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,646.25590	1.64626	1,797.48560	1.79749	1,646.256	15.96	0.99	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	0.50080	0.00050	0.60790	0.00061	0.501	24.11	0.00	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	0.48270	0.00048	0.32560	0.00033	0.483	26.69	0.00	0.00	0	500.00
\$ / R	On 08/06/2018	Any day expiry			12.16840	12.16840	12.01620	12.01620		11.52	0.00	0.00	0	0.00
\$ / R	On 08/06/2018	Any day expiry	12.80	Call	48.20870	0.04821	31.31920	0.03132	48.209	13.41	0.16	0.00	0	1,746.00
\$ / R	On 18/06/2018	Foreign Exchange Future			12.18410	12.18410	12.03170	12.03170		11.66	0.00	884,017,375.50	72,555	1,145,162.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	4.54540	0.00455	7.89940	0.00790	4.545	12.52	0.02	0.00	0	60,750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	9.21790	0.00922	15.25480	0.01525	9.218	12.00	0.04	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.35	Call	849.51250	0.84951	706.39780	0.70640	849.513	11.61	0.94	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.45	Call	755.61940	0.75562	615.51930	0.61552	755.619	11.35	0.92	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	25.35380	0.02535	41.74130	0.04174	25.354	11.23	0.10	0.00	0	40,216.00

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	11.60	Put	34.97940	0.03498	61.64420	0.06164	34.979	10.97	0.13	0.00	0	12,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.70	Call	536.56220	0.53656	419.32610	0.41933	536.562	11.08	0.82	0.00	0	60.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	63.28550	0.06329	103.10480	0.10310	63.286	11.14	0.20	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.77	Put	68.03520	0.06804	109.78120	0.10978	68.035	11.16	0.21	0.00	0	76,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.80	Put	75.62580	0.07563	120.32650	0.12033	75.626	11.20	0.23	0.00	0	1,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.90	Put	105.17750	0.10518	160.15960	0.16016	105.178	11.31	0.29	0.00	0	9,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Call	325.72090	0.32572	238.98080	0.23898	325.721	11.43	0.64	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	141.62090	0.14162	207.28080	0.20728	141.621	11.43	0.36	0.00	0	39,050.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.06	Put	166.91270	0.16691	239.35300	0.23935	166.913	11.50	0.40	0.00	0	150.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	194.79580	0.19480	275.60800	0.27561	194.796	11.57	0.45	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	204.66570	0.20467	288.22800	0.28823	204.666	11.59	0.46	0.00	0	155,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Call	243.80760	0.24381	176.33390	0.17633	243.808	11.60	0.53	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	209.70760	0.20971	294.63390	0.29463	209.708	11.60	0.47	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	265.58300	0.26558	362.07420	0.36207	265.583	11.80	0.54	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Call	180.95190	0.18095	129.63920	0.12964	180.952	11.94	0.43	0.00	0	4,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	296.85190	0.29685	397.93920	0.39794	296.852	11.94	0.57	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	364.00680	0.36401	473.47040	0.47347	364.007	12.22	0.63	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.45	Call	133.80830	0.13381	94.64790	0.09465	133.808	12.36	0.34	0.00	0	150.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	120.80170	0.12080	85.14270	0.08514	120.802	12.50	0.31	0.00	0	10,050.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	436.70170	0.43670	553.44270	0.55344	436.702	12.50	0.69	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	637.83310	0.63783	767.88730	0.76789	637.833	13.19	0.80	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	821.62060	0.82162	959.35410	0.95935	821.621	13.71	0.86	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	41.88890	0.04189	28.40690	0.02841	41.889	13.81	0.13	0.00	0	15,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	857.78890	0.85779	996.70690	0.99671	857.789	13.81	0.87	0.00	0	21,728.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	903.44520	0.90345	1,043.71690	1.04372	903.445	13.93	0.88	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	1,014.77370	1.01477	1,157.78240	1.15778	1,014.774	14.22	0.91	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	1,042.94230	1.04294	1,186.53530	1.18654	1,042.942	14.29	0.91	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	1,137.64830	1.13765	1,282.79640	1.28280	1,137.648	14.52	0.93	0.00	0	25,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	19.51240	0.01951	12.86210	0.01286	19.512	14.64	0.06	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,291.11290	1.29111	1,438.18460	1.43818	1,291.113	14.87	0.95	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,310.41430	1.31041	1,457.72270	1.45772	1,310.414	14.91	0.95	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,329.74750	1.32975	1,477.28240	1.47728	1,329.748	14.94	0.95	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,465.86270	1.46586	1,614.72950	1.61473	1,465.863	15.20	0.97	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,573.59380	1.57359	1,723.24940	1.72325	1,573.594	15.39	0.97	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,622.74260	1.62274	1,772.69640	1.77270	1,622.743	15.48	0.98	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,632.58410	1.63258	1,782.59370	1.78259	1,632.584	15.50	0.98	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,652.27850	1.65228	1,802.39540	1.80240	1,652.279	15.54	0.98	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,662.13090	1.66213	1,812.29990	1.81230	1,662.131	15.56	0.98	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,721.31570	1.72132	1,871.77260	1.87177	1,721.316	15.66	0.98	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Call	4.29110	0.00429	2.74720	0.00275	4.291	15.84	0.02	0.00	0	30,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,820.19110	1.82019	1,971.04720	1.97105	1,820.191	15.84	0.98	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	1,919.30460	1.91930	2,070.47750	2.07048	1,919.305	16.02	0.99	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	2,068.31360	2.06831	2,219.84260	2.21984	2,068.314	16.29	0.99	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	1.28560	0.00129	0.98480	0.00098	1.286	16.80	0.01	0.00	0	7,600.00

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\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	0.99040	0.00099	0.99910	0.00100	0.990	17.36	0.00	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	0.99740	0.00100	1.01080	0.00101	0.997	17.92	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	1.03420	0.00103	1.06000	0.00106	1.034	19.62	0.00	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	1.03910	0.00104	1.06600	0.00107	1.039	19.79	0.00	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	1.05300	0.00105	1.08290	0.00108	1.053	20.25	0.00	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	1.06820	0.00107	1.10100	0.00110	1.068	20.70	0.00	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	1.09580	0.00110	1.13320	0.00113	1.096	21.44	0.00	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	1.11190	0.00111	1.15190	0.00115	1.112	21.83	0.00	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	1.11920	0.00112	1.16020	0.00116	1.119	22.00	0.00	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	1.18900	0.00119	0.88000	0.00088	1.189	23.48	0.00	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	0.61300	0.00061	0.38200	0.00038	0.613	23.82	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	0.37380	0.00037	0.22910	0.00023	0.374	23.82	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	0.34910	0.00035	0.21350	0.00021	0.349	23.82	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.29070	0.00029	0.17670	0.00018	0.291	23.82	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.27130	0.00027	0.16460	0.00016	0.271	23.82	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.20070	0.00020	0.12060	0.00012	0.201	23.82	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.10610	0.00011	0.06250	0.00006	0.106	23.82	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.08760	0.00009	0.05130	0.00005	0.088	23.82	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.05270	0.00005	0.03040	0.00003	0.053	23.82	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.03470	0.00003	0.01970	0.00002	0.035	23.82	0.00	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			12.20120	12.20120	12.04850	12.04850		11.83	0.00	0.00	0	1,790.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,610.61740	1.61062	1,759.28010	1.75928	1,610.617	15.43	0.96	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	1.64370	0.00164	1.62670	0.00163	1.644	21.34	0.00	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	0.99000	0.00099	0.62790	0.00063	0.990	22.48	0.00	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.20570	12.20570	12.05310	12.05310		11.80	0.00	0.00	0	100.00
\$ / R	On 06/07/2018	Any day expiry			12.21170	12.21170	12.05910	12.05910		11.87	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	195.87990	0.19588	268.05980	0.26806	195.880	11.72	0.40	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	23.40640	0.02341	15.88360	0.01588	23.406	15.13	0.06	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	17.83760	0.01784	11.98940	0.01199	17.838	15.27	0.05	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.23290	12.23290	12.08030	12.08030		12.05	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.23890	12.23890	12.08630	12.08630		12.06	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	2,219.47150	2.21947	2,370.02330	2.37002	2,219.471	15.99	0.98	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	2.63980	0.00264	1.61650	0.00162	2.640	20.45	0.01	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.24040	12.24040	12.08780	12.08780		12.09	0.00	0.00	0	70.00
\$ / R	On 27/07/2018	Any day expiry			12.24350	12.24350	12.09080	12.09080		12.13	0.00	0.00	0	1,345.00
\$ / R	On 31/07/2018	Any day expiry			12.24950	12.24950	12.09670	12.09670		12.13	0.00	0.00	0	1,303.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,584.82730	1.58483	1,728.90190	1.72890	1,584.827	15.47	0.92	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	2.69300	0.00269	1.95940	0.00196	2.693	19.23	0.01	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	1.18880	0.00119	0.72390	0.00072	1.189	19.53	0.00	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.26010	12.26010	12.10710	12.10710		12.19	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	361.74320	0.36174	455.17910	0.45518	361.743	12.35	0.52	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,637.04260	1.63704	1,781.18530	1.78119	1,637.043	15.58	0.92	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	1.62030	0.00162	1.01250	0.00101	1.620	18.91	0.00	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.26910	12.26910	12.11590	12.11590		12.20	0.00	0.00	0	70.00

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		12.29630	12.29630		12.14260	12.14260		12.41	0.00	0.00	0	1,666.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,566.58490	1.56658	1,707.12220	1.70712	1,566.585	15.44	0.88	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	3.07290	0.00307	1.92520	0.00193	3.073	17.70	0.01	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	1.19420	0.00119	0.71370	0.00071	1.194	17.70	0.00	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future		12.32190	12.32190		12.16780	12.16780		12.44	0.00	320,369.40	26	56,877.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	78.01830	0.07802	109.85040	0.10985	78.018	11.46	0.16	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	82.00220	0.08200	114.90860	0.11491	82.002	11.48	0.16	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	104.11970	0.10412	143.03070	0.14303	104.120	11.58	0.20	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	144.97440	0.14497	193.84930	0.19385	144.974	11.74	0.25	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	177.96130	0.17796	233.25900	0.23326	177.961	11.87	0.29	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	196.09250	0.19609	254.63180	0.25463	196.093	11.93	0.31	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	235.66440	0.23566	300.69680	0.30070	235.664	12.06	0.35	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	425.67510	0.42568	355.06210	0.35506	425.675	12.37	0.55	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	380.60570	0.38061	468.41600	0.46842	380.606	12.44	0.48	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	324.87400	0.32487	269.96480	0.26996	324.874	12.85	0.45	0.00	0	4,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	576.58960	0.57659	681.37840	0.68138	576.590	13.08	0.59	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	604.37210	0.60437	711.07790	0.71108	604.372	13.16	0.61	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	242.62760	0.24263	200.57660	0.20058	242.628	13.41	0.35	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	234.88300	0.23488	194.04400	0.19404	234.883	13.47	0.35	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	750.62790	0.75063	865.83790	0.86584	750.628	13.57	0.67	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	144.32190	0.14432	118.84170	0.11884	144.322	14.37	0.23	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	1,072.42190	1.07242	1,201.04170	1.20104	1,072.422	14.37	0.77	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	136.80420	0.13680	112.66160	0.11266	136.804	14.47	0.22	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	110.69620	0.11070	89.81960	0.08982	110.696	14.86	0.18	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	93.71380	0.09371	75.57330	0.07557	93.714	15.11	0.16	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	4.48780	0.00449	2.83910	0.00284	4.488	17.03	0.01	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	4.00250	0.00400	2.50620	0.00251	4.003	17.04	0.01	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	3.37540	0.00338	2.09400	0.00209	3.375	17.04	0.01	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	2.60590	0.00261	1.59410	0.00159	2.606	17.04	0.01	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry		12.33850	12.33850		12.18400	12.18400		12.57	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,552.14310	1.55214	1,689.75810	1.68976	1,552.143	15.30	0.85	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	3.43020	0.00343	2.11230	0.00211	3.430	16.77	0.01	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	1.33830	0.00134	0.78200	0.00078	1.338	16.77	0.00	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry		12.37920	12.37920		12.22390	12.22390		12.70	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry		12.38510	12.38510		12.22970	12.22970		12.71	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry		12.38810	12.38810		12.23260	12.23260		12.73	0.00	0.00	0	430.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,538.75090	1.53875	1,673.56880	1.67357	1,538.751	15.21	0.82	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	5.71370	0.00571	5.29600	0.00530	5.714	16.72	0.01	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	2.53600	0.00254	2.39180	0.00239	2.536	16.72	0.01	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry		12.39540	12.39540		12.23990	12.23990		12.74	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	228.39410	0.22839	287.77470	0.28777	228.394	12.07	0.31	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,590.01550	1.59002	1,725.31830	1.72532	1,590.015	15.28	0.82	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	4.82930	0.00483	4.22840	0.00423	4.829	17.13	0.01	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry		12.40720	12.40720		12.25140	12.25140		12.77	0.00	0.00	0	70.00

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			12.41160	12.41160		12.25580	12.25580	12.80	0.00	0.00	0	0.00
\$ / R	10.83	Put	On 16/11/2018	Any day expiry	31.48710	0.03149		40.84020	0.04084	31.487	12.04	0.06	0.00	0	51,000.00	
\$ / R	11.67	Put	On 16/11/2018	Any day expiry	159.69740	0.15970		204.39270	0.20439	159.697	11.90	0.23	0.00	0	51,000.00	
\$ / R	13.22	Call	On 16/11/2018	Any day expiry	239.91300	0.23991		205.19790	0.20520	239.913	14.26	0.30	0.00	0	51,000.00	
\$ / R			On 30/11/2018	Any day expiry	12.43210	12.43210		12.27610	12.27610		12.92	0.00	0.00	0	0.00	
\$ / R	13.80	Put	On 30/11/2018	Any day expiry	1,531.98610	1.53199		1,663.26420	1.66326	1,531.986	15.23	0.79	0.00	0	1,000.00	
\$ / R	16.70	Call	On 30/11/2018	Any day expiry	13.07460	0.01307		10.90640	0.01091	13.075	17.94	0.02	0.00	0	500.00	
\$ / R	17.31	Call	On 30/11/2018	Any day expiry	6.40010	0.00640		5.30670	0.00531	6.400	17.94	0.01	0.00	0	500.00	
\$ / R			On 11/12/2018	Any day expiry	12.44830	12.44830		12.29200	12.29200		12.94	0.00	0.00	0	0.00	
\$ / R	13.65	Put	On 11/12/2018	Any day expiry	1,401.94200	1.40194		1,529.70470	1.52970	1,401.942	15.01	0.76	0.00	0	20,000.00	
\$ / R	15.69	Call	On 11/12/2018	Any day expiry	40.55420	0.04055		35.79100	0.03579	40.554	17.50	0.06	0.00	0	20,000.00	
\$ / R			On 14/12/2018	Foreign Exchange Future	12.45270	12.45270		12.29630	12.29630		12.96	0.00	62,263.50	5	21,679.00	
\$ / R	11.64	Put	On 14/12/2018	Foreign Exchange Future	167.42240	0.16742		210.10350	0.21010	167.422	12.00	0.23	0.00	0	2,764.00	
\$ / R	12.50	Call	On 14/12/2018	Foreign Exchange Future	500.64040	0.50064		434.90700	0.43491	500.640	13.04	0.51	0.00	0	150.00	
\$ / R	13.00	Call	On 14/12/2018	Foreign Exchange Future	336.76020	0.33676		291.27210	0.29127	336.760	13.89	0.37	0.00	0	6,000.00	
\$ / R	13.20	Call	On 14/12/2018	Foreign Exchange Future	288.06020	0.28806		249.11180	0.24911	288.060	14.23	0.33	0.00	0	7,000.00	
\$ / R	13.80	Call	On 14/12/2018	Foreign Exchange Future	181.69400	0.18169		155.22860	0.15523	181.694	15.23	0.22	0.00	0	2,764.00	
\$ / R	14.89	Call	On 14/12/2018	Foreign Exchange Future	76.55660	0.07656		65.69170	0.06569	76.557	16.56	0.10	0.00	0	1,000.00	
\$ / R	15.95	Call	On 14/12/2018	Foreign Exchange Future	35.70210	0.03570		31.84750	0.03185	35.702	17.86	0.05	0.00	0	2,000.00	
\$ / R			On 31/12/2018	Any day expiry	12.47770	12.47770		12.32090	12.32090		13.03	0.00	0.00	0	0.00	
\$ / R	13.80	Put	On 31/12/2018	Any day expiry	1,524.58810	1.52459		1,652.65020	1.65265	1,524.588	15.19	0.77	0.00	0	1,000.00	
\$ / R	16.93	Call	On 31/12/2018	Any day expiry	18.39760	0.01840		15.18390	0.01518	18.398	18.19	0.03	0.00	0	500.00	
\$ / R	17.58	Call	On 31/12/2018	Any day expiry	9.39740	0.00940		7.67720	0.00768	9.397	18.19	0.01	0.00	0	500.00	
\$ / R			On 13/02/2019	Any day expiry	12.54190	12.54190		12.38390	12.38390		13.19	0.00	0.00	0	70.00	
\$ / R			On 18/03/2019	Foreign Exchange Future	12.58970	12.58970		12.43060	12.43060		13.28	0.00	0.00	0	2,623.00	
\$ / R	10.33	Put	On 18/03/2019	Foreign Exchange Future	19.21340	0.01921		26.85480	0.02685	19.213	11.68	0.03	0.00	0	1,000.00	
\$ / R	11.74	Put	On 18/03/2019	Foreign Exchange Future	243.62280	0.24362		289.70480	0.28970	243.623	12.34	0.26	0.00	0	1,000.00	
\$ / R	12.06	Put	On 18/03/2019	Foreign Exchange Future	363.01410	0.36301		426.07880	0.42608	363.014	12.60	0.34	0.00	0	4,145.00	
\$ / R	13.45	Call	On 18/03/2019	Foreign Exchange Future	370.32030	0.37032		328.03950	0.32804	370.320	14.56	0.34	0.00	0	4,145.00	
\$ / R	14.48	Call	On 18/03/2019	Foreign Exchange Future	196.18560	0.19619		171.56100	0.17156	196.186	15.88	0.20	0.00	0	1,000.00	
\$ / R			On 27/03/2019	Any day expiry	12.60280	12.60280		12.44330	12.44330		13.29	0.00	0.00	0	4,414.00	
\$ / R			On 14/06/2019	Foreign Exchange Future	12.72430	12.72430		12.56540	12.56540		13.56	0.00	0.00	0	3,087.00	
\$ / R			On 13/12/2019	Foreign Exchange Future	13.01320	13.01320		12.85900	12.85900		14.08	0.00	0.00	0	0.00	
\$ / R	20.00	Call	On 13/12/2019	Foreign Exchange Future	54.64460	0.05464		47.17890	0.04718	54.645	18.59	0.05	0.00	0	2,000.00	
\$ / R			On 12/06/2020	Foreign Exchange Future	13.30650	13.30650		13.15350	13.15350		14.48	0.00	0.00	0	0.00	
\$ / R			On 28/07/2020	Any day expiry	13.38360	13.38360		13.22860	13.22860		14.65	0.00	0.00	0	84,000.00	
\$ / R			On 14/09/2020	Foreign Exchange Future	13.46400	13.46400		13.30680	13.30680		14.77	0.00	0.00	0	0.00	
\$ / R MAXI			On 18/06/2018	Foreign Exchange Future	12.18410	12.18410		12.03170	12.03170		11.66	0.00	121,841.00	10	415.00	
\$ / R MAXI			On 17/09/2018	Foreign Exchange Future	12.32190	12.32190		12.16780	12.16780		12.44	0.00	0.00	0	50.00	
\$ / R MAXI			On 14/12/2018	Foreign Exchange Future	12.45270	12.45270		12.29630	12.29630		12.96	0.00	224,148.60	18	10.00	
\$ / R MAXI			On 14/06/2019	Foreign Exchange Future	12.72430	12.72430		12.56540	12.56540		13.56	0.00	0.00	0	0.00	
£ / R			On 30/04/2018	Any day expiry	16.97590	16.97590		17.00330	17.00330		12.16	0.00	0.00	0	9.00	

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 15/05/2018	Any day expiry		17.02170	17.02170		17.04990	17.04990		12.40	0.00	0.00	0	11.00
£ / R	On 18/06/2018	Foreign Exchange Future		17.12370	17.12370		17.15100	17.15100		12.99	0.00	31,284,999.90	1,827	429,628.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	593.51140	0.59351	572.66730	0.57267	593.511	13.53	0.65	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	3.37800	0.00338	3.61130	0.00361	3.378	17.94	0.01	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future		17.39070	17.39070		17.41520	17.41520		13.72	0.00	0.00	0	18,494.00
£ / R	On 14/12/2018	Foreign Exchange Future		17.64910	17.64910		17.67050	17.67050		14.07	0.00	0.00	0	5,393.00
£ / R	On 18/03/2019	Foreign Exchange Future		17.92920	17.92920		17.94700	17.94700		14.25	0.00	0.00	0	3,129.00
£ / R	On 14/06/2019	Foreign Exchange Future		18.20110	18.20110		18.21770	18.21770		14.24	0.00	0.00	0	5,465.00
¥ / R	On 03/05/2018	Any day expiry		0.11244	0.11244		0.11143	0.11143		19.79	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future		0.11348	0.11348		0.11247	0.11247		15.93	0.00	0.00	0	8,296.00
¥ / R	On 29/06/2018	Any day expiry		0.11373	0.11373		0.11271	0.11271		15.95	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future		0.11553	0.11553		0.11449	0.11449		13.83	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future		0.11757	0.11757		0.11652	0.11652		12.79	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.12208	0.12208		0.12099	0.12099		12.22	0.00	0.00	0	0.00
€ / R	On 30/04/2018	Any day expiry		14.85970	14.85970		14.78660	14.78660		10.26	0.00	0.00	0	16.00
€ / R	On 23/05/2018	Any day expiry		14.93220	14.93220		14.86030	14.86030		10.36	0.00	0.00	0	41.00
€ / R	On 18/06/2018	Foreign Exchange Future		15.01140	15.01140		14.93830	14.93830		10.76	0.00	54,611,473.20	3,638	113,815.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	6.48330	0.00648	7.43690	0.00744	6.483	13.22	0.02	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	10.23570	0.01024	12.01110	0.01201	10.236	12.18	0.03	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	15.69200	0.01569	18.75860	0.01876	15.692	11.26	0.05	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	28.08100	0.02808	37.22590	0.03723	28.081	10.10	0.10	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.30	Call	745.56690	0.74557	683.06980	0.68307	745.567	10.14	0.89	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.40	Call	660.74050	0.66074	601.54110	0.60154	660.741	10.23	0.85	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	264.67200	0.26467	233.23000	0.23323	264.672	10.76	0.52	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	409.77930	0.40978	461.44120	0.46144	409.779	11.30	0.63	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.63	Call	85.12730	0.08513	74.09930	0.07410	85.127	12.11	0.21	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.00	Call	39.31190	0.03931	32.93430	0.03293	39.312	12.63	0.11	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,442.72920	1.44273	1,512.94940	1.51295	1,442.729	13.09	0.96	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	1.57390	0.00157	1.57370	0.00157	1.574	20.02	0.00	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	0.30900	0.00031	0.28300	0.00028	0.309	24.35	0.00	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future		15.29180	15.29180		15.21720	15.21720		11.54	0.00	7,645,900.00	500	57,137.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	14.66390	0.01466	15.54160	0.01554	14.664	10.86	0.03	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	75.63590	0.07564	89.15340	0.08915	75.636	10.51	0.14	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	823.58560	0.82359	880.18580	0.88019	823.586	12.44	0.66	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	110.55210	0.11055	102.26840	0.10227	110.552	13.82	0.16	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	13.85630	0.01386	13.47740	0.01348	13.856	18.44	0.02	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future		15.56900	15.56900		15.49230	15.49230		11.98	0.00	0.00	0	5,049.00
€ / R	On 18/03/2019	Foreign Exchange Future		15.87820	15.87820		15.79790	15.79790		12.34	0.00	0.00	0	2,625.00
€ / R	On 14/06/2019	Foreign Exchange Future		16.14060	16.14060		16.06060	16.06060		12.71	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap		92.71000	92.71000		92.50000	92.50000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		89.60000	89.60000		89.39000	89.39000			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 15/06/2026	Interest Rate Swap		88.26000	88.26000		88.03000	88.03000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		90.35000	90.35000		90.12000	90.12000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		94.11000	94.11000		93.88000	93.88000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap		92.59000	92.59000		92.36000	92.36000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap		94.62000	94.62000		94.38000	94.38000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap		98.34000	98.34000		98.10000	98.10000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap		98.64000	98.64000		98.40000	98.40000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap		93.76000	93.76000		93.51000	93.51000			0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap		99.24000	99.24000		99.00000	99.00000			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		100.01000	100.01000			0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap		100.43000	100.43000		100.42000	100.42000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap		99.37000	99.37000		99.36000	99.36000			0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap		99.97000	99.97000		99.97000	99.97000			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		98.48000	98.48000			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		98.81000	98.81000		98.80000	98.80000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		99.13000	99.13000		99.11000	99.11000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap		99.42000	99.42000		99.42000	99.42000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap		99.74000	99.74000		99.73000	99.73000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap		100.60000	100.60000		100.58000	100.58000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap		98.25000	98.25000		98.23000	98.23000			0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap		100.05000	100.05000		100.01000	100.01000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		95.47000	95.47000		95.40000	95.40000			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		94.60000	94.60000		94.53000	94.53000			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		93.70000	93.70000		93.62000	93.62000			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		93.77000	93.77000		93.68000	93.68000			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		95.88000	95.88000		95.79000	95.79000			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap		95.93000	95.93000		95.83000	95.83000			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap		97.04000	97.04000		96.92000	96.92000			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap		99.16000	99.16000		99.04000	99.04000			0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap		100.34000	100.34000		100.20000	100.20000			0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap		95.33000	95.33000		95.18000	95.18000			0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap		99.59000	99.59000		99.44000	99.44000			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future		587.58300	587.58300		588.60300	588.60300			0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future		598.13700	598.13700		599.17600	599.17600			0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future		608.99900	608.99900		610.06300	610.06300			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future		621.06700	621.06700		622.15600	622.15600			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future		696.08000	696.08000		697.56500	697.56500			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 02/08/2018	Index Future	708.58300		708.58300		710.09500	710.09500			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future	721.45000		721.45000		722.99800	722.99800			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	735.74700		735.74700		737.33000	737.33000			0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	637.62000		637.62000		639.37400	639.37400			0.00	0.00	0	805.00
ALBI	On 02/08/2018	Index Future	649.07400		649.07400		650.85900	650.85900			0.00	0.00	0	265.00
ALBI	On 01/11/2018	Index Future	660.86000		660.86000		662.68600	662.68600			0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future	673.95600		673.95600		675.82100	675.82100			0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.34190	9.34190		9.35330	9.35330			10.21	0.00	0.00	0	12,044.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.45340	9.45340		9.46450	9.46450			10.86	0.00	0.00	0	850.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.56290	9.56290		9.57310	9.57310			11.49	0.00	0.00	0	11,312.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	9.79400	9.79400		9.80440	9.80440			11.98	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.58560	9.58560		9.55240	9.55240			11.33	0.00	0.00	0	1,510.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	9.83110	9.83110		9.79630	9.79630			12.21	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	12.56160	12.56160		12.45870	12.45870			9.79	0.00	0.00	0	1,215.00
CHF / R	On 17/09/2018	Foreign Exchange Future	12.80850	12.80850		12.70330	12.70330			10.74	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future	13.05200	13.05200		12.94440	12.94440			11.47	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	13.54780	13.54780		13.43440	13.43440			12.22	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.93320	1.93320		1.91500	1.91500			10.94	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.94850	1.94850		1.93040	1.93040			11.49	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	1.96340	1.96340		1.94510	1.94510			12.04	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	1.99360	1.99360		1.97540	1.97540			12.90	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.01910	2.01910		2.00800	2.00800			11.46	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.05720	2.05720		2.04600	2.04600			12.38	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.09600	2.09600		2.08440	2.08440			13.05	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.24640	2.24640		2.23620	2.23620			14.30	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

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
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	10.11197		80.93130		10.07269	81.18934			0.00	0.00	0	7,466.00
ES33	On 02/08/2018	Bond Future	10.19593		82.38503		10.15534	82.64770			0.00	0.00	0	2,000.00
ES33	On 01/11/2018	Bond Future	10.28354		80.09197		10.24141	80.36046			0.00	0.00	0	0.00
ES33	On 07/02/2019	Bond Future	10.38176		81.67874		10.33799	81.95296			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	10.29157		84.45821		10.25730	84.72139			0.00	0.00	0	3,000.00
ES42	On 02/08/2018	Bond Future	10.37271		85.97533		10.33735	86.24318			0.00	0.00	0	7,957.00
ES42	On 01/11/2018	Bond Future	10.45620		83.27631		10.41953	83.55009			0.00	0.00	0	0.00
ES42	On 07/02/2019	Bond Future	10.54654		84.92601		10.50852	85.20564			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	633.98800		633.98800		635.64400	635.64400			0.00	259,935,080.00	41	467.00
GOVI	On 02/08/2018	GOVI	645.37600		645.37600		647.06200	647.06200			0.00	264,604,160.00	41	41.00
GOVI	On 01/11/2018	GOVI	657.09500		657.09500		658.81900	658.81900			0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI	670.11600		670.11600		671.87800	671.87800			0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.55490		1.55490		1.53510	1.53510		11.55	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.57490		1.57490		1.55490	1.55490		12.07	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.59380		1.59380		1.57320	1.57320		12.96	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.68750		1.68750		1.66770	1.66770		14.11	0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	134.62601		134.62601		134.63146	134.63146			0.00	0.00	0	1,012.00
I2025	On 02/08/2018	Bond Future	135.70707		135.70707		135.71272	135.71272			0.00	0.00	0	614.00
I2025	On 01/11/2018	Bond Future	138.19803		138.19803		138.20547	138.20547			0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future	139.57292		139.57292		139.57971	139.57971			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	101.09105		101.09105		101.58840	101.58840			0.00	0.00	0	0.00
I2029	On 02/08/2018	Bond Future	102.93863		102.93863		103.44509	103.44509			0.00	0.00	0	1,370.00
I2029	On 01/11/2018	Bond Future	103.77852		103.77852		104.29553	104.29553			0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future	105.87261		105.87261		106.39936	106.39936			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	106.27422		106.27422		106.95640	106.95640			0.00	0.00	0	6,055.00
I2033	On 02/08/2018	Bond Future	108.21663		108.21663		108.91127	108.91127			0.00	0.00	0	1,515.00
I2033	On 01/11/2018	Bond Future	109.08180		109.08180		109.79058	109.79058			0.00	0.00	0	0.00
I2033	On 07/02/2019	Bond Future	111.28280		111.28280		112.00525	112.00525			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

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 03/05/2018	Bond Future	128.83476		128.83476		133.68135	133.68135			0.00	0.00	0	5,837.00
I2038	On 02/08/2018	Bond Future	129.63749		129.63749		134.57271	134.57271			0.00	0.00	0	8,180.00
I2038	On 01/11/2018	Bond Future	132.01701		132.01701		137.04451	137.04451			0.00	0.00	0	0.00
I2038	On 07/02/2019	Bond Future	133.09065		133.09065		138.21849	138.21849			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	122.23667		122.23667		122.96698	122.96698			0.00	0.00	0	8,169.00
I2046	On 02/08/2018	Bond Future	124.47074		124.47074		125.21465	125.21465			0.00	0.00	0	3,006.00
I2046	On 01/11/2018	Bond Future	125.10591		125.10591		125.86502	125.86502			0.00	0.00	0	0.00
I2046	On 07/02/2019	Bond Future	127.63029		127.63029		128.40391	128.40391			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	129.76920		129.76920		130.62274	130.62274			0.00	0.00	0	7,163.00
I2050	On 02/08/2018	Bond Future	130.41291		130.41291		131.28195	131.28195			0.00	0.00	0	7,240.00
I2050	On 01/11/2018	Bond Future	132.80679		132.80679		133.69339	133.69339			0.00	0.00	0	0.00
I2050	On 07/02/2019	Bond Future	133.71454		133.71454		134.61830	134.61830			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	256.54100		256.54100		258.45200	258.45200			0.00	1,046,687,280.00	408	690.00
IGOV	On 02/08/2018	Index Future	261.23000		261.23000		263.17600	263.17600			0.00	1,065,818,400.00	408	408.00
IGOV	On 01/11/2018	Index Future	266.02500		266.02500		268.01000	268.01000			0.00	0.00	0	241.00
IGOV	On 07/02/2019	Index Future	271.39300		271.39300		273.41700	273.41700			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	0.12080		0.12080		0.11880	0.11880			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future	0.11950		0.11950		0.11760	0.11760			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future	0.11910		0.11910		0.11740	0.11740			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.11830		0.11830		0.11420	0.11420			0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future	1.56030		1.56030		1.55390	1.55390		11.88	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future	1.58360		1.58360		1.57710	1.57710		12.84	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future	1.60630		1.60630		1.59960	1.59960		12.87	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.65160		1.65160		1.64490	1.64490		12.85	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future	8.79650		8.79650		8.77780	8.77780		11.09	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future	8.89710		8.89710		8.87810	8.87810		11.79	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future	8.99550		8.99550		8.97550	8.97550		12.36	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	9.52080		9.52080		9.50780	9.50780		13.05	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 18/06/2018	Foreign Exchange Future			1.25950		1.25950		1.25150	1.25150			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.26730		1.26730		1.25930	1.25930			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.27500		1.27500		1.26680	1.26680			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.34220		1.34220		1.33510	1.33510			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.40540		1.40540		1.42550	1.42550			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.41140		1.41140		1.43130	1.43130			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.23200		1.23200		1.24160	1.24160			0.00	0.00	0	190.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.24100		1.24100		1.25060	1.25060			0.00	0.00	0	0.00
R / ¥	On 03/05/2018	Any day expiry			8.89350		8.89350	0.11226	8.97380	8.97380		12.92	0.00	0.00	0	0.00
R / ¥	On 03/05/2018	Any day expiry	8.94	Call	672.83690		0.06728	0.11226	1,117.11140	0.11171	672.837	13.20	0.42	0.00	0	100,000.00
R / ¥	On 29/06/2018	Any day expiry			8.79260		8.79260	0.11226	8.87200	8.87200		14.06	0.00	0.00	0	0.00
R / ¥	On 29/06/2018	Any day expiry	8.34	Put	794.38050		0.07944	0.11226	674.00570	0.06740	794.381	16.12	0.22	0.00	0	110,000.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.81170		8.81170	0.11226	8.89130	8.89130		13.74	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	2,325.49070		0.23255	0.11226	2,003.44820	0.20034	2,325.491	13.45	0.55	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.65590		8.65590	0.11226	8.73410	8.73410		15.31	0.00	0.00	0	283.00
R186	On 03/05/2018	Bond Future			8.03029		119.11615		7.99545	119.35103		6.18	0.00	3,811,716.80	32	180,695.00
R186	On 03/05/2018	Bond Future	7.85	Call	137.21000		0.13721		202.59000	0.20259	137.210	6.02	0.19	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.25	Put	118.14000		0.11814		97.40000	0.09740	118.140	6.49	0.15	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.35	Put	49.11000		0.04911		40.67000	0.04067	49.110	6.61	0.07	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.40	Put	30.47000		0.03047		25.39000	0.02539	30.470	6.68	0.05	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.50	Put	10.92000		0.01092		9.27000	0.00927	10.920	6.80	0.02	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.85	Put	0.16000		0.00016		0.15000	0.00015	0.160	7.23	0.00	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	9.72	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.42	0.00	0.00	20	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.42	0.00	0.00	0	3,200.00
R186	On 02/08/2018	Bond Future			8.06326		115.95713		8.02691	116.19611		6.87	0.00	0.00	0	7,210.00
R186	On 02/08/2018	Bond Future	7.50	Call	367.97000		0.36797		417.20000	0.41720	367.970	6.35	0.18	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.25	Call	2,402.36000		2.40236		2,560.36000	2.56036	2,402.360	7.03	0.62	0.00	0	3,020.00
R186	On 01/11/2018	Bond Future			8.09389		118.06254		8.05568	118.30737		6.93	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	1,955.85000		1.95585		2,074.56000	2.07456	1,955.850	6.84	0.45	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	3,796.07000		3.79607		3,964.09000	3.96409	3,796.070	7.25	0.66	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	561.21000		0.56121		528.17000	0.52817	561.210	7.80	0.16	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			8.12585		115.09528		8.08566	115.34555		7.17	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 03/05/2018	Bond Future			305.95925		305.95925		306.41659	306.41659			0.00	0.00	0	1,438.00

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			304.38685		304.38685		304.85271	304.85271			0.00	0.00	0	2,350.00
R197	On 01/11/2018	Bond Future			309.97401		309.97401		310.45221	310.45221			0.00	0.00	0	0.00
R197	On 07/02/2019	Bond Future			308.86958		308.86958		309.35542	309.35542			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			242.69957		242.69957		245.07137	245.07137		3.97	0.00	0.00	0	19,277.00
R202	On 02/08/2018	Bond Future			243.33004		243.33004		245.74530	245.74530			0.00	0.00	0	3,911.00
R202	On 01/11/2018	Bond Future			247.79641		247.79641		250.25910	250.25910			0.00	0.00	0	0.00
R202	On 07/02/2019	Bond Future			248.88766		248.88766		251.39867	251.39867			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			7.50735		102.40154		7.47218	102.54245		3.96	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	4.66	0.00	0.00	0	2,500.00
R2023	On 02/08/2018	Bond Future			7.51881		104.24100		7.48137	104.38437		3.94	0.00	0.00	0	16,296.00
R2023	On 01/11/2018	Bond Future			7.53239		102.20687		7.49204	102.35412		3.79	0.00	0.00	0	0.00
R2023	On 07/02/2019	Bond Future			7.54442		104.23188		7.50072	104.38261		3.62	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			8.42117		99.02200		8.38645	99.27281		8.32	0.00	0.00	0	93,910.00
R2030	On 02/08/2018	Bond Future			8.46235		96.79523		8.42641	97.05052		9.26	0.00	0.00	0	127.00
R2030	On 02/08/2018	Bond Future	8.51	Call	2,081.36000		2.08136		2,230.48000	2.23048	2,081.360	9.27	0.54	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	3,919.69000		3.91969		4,118.64000	4.11864	3,919.690	9.83	0.74	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	231.32000		0.23132		213.59000	0.21359	231.320	10.65	0.09	0.00	0	7,850.00
R2030	On 01/11/2018	Bond Future			8.49767		98.55264		8.46032	98.81378		9.43	0.00	0.00	0	0.00
R2030	On 07/02/2019	Bond Future			8.53540		96.49555		8.49654	96.76241		10.16	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			8.59594		98.06750		8.56122	98.34116		9.41	0.00	6,668,590.00	68	60,102.00
R2032	On 02/08/2018	Bond Future			8.63608		99.82911		8.60026	100.10760		10.07	0.00	0.00	0	2.00
R2032	On 01/11/2018	Bond Future			8.67622		97.48628		8.63907	97.77110		10.66	0.00	0.00	0	0.00
R2032	On 07/02/2019	Bond Future			8.71905		99.41764		8.68051	99.70867		11.02	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			8.74597		102.76732		8.70624	103.11774		10.30	0.00	0.00	0	78,610.00
R2035	On 03/05/2018	Bond Future	8.75	Call	822.53000		0.82253		1,311.71000	1.31171	822.530	10.40	0.51	0.00	0	1,000.00
R2035	On 03/05/2018	Bond Future	9.25	Put	19.54000		0.01954		46.63000	0.04663	19.540	11.43	0.02	0.00	0	1,000.00
R2035	On 02/08/2018	Bond Future			8.78642		104.61336		8.74550	104.96997		11.04	0.00	0.00	0	5,691.00
R2035	On 01/11/2018	Bond Future			8.82878		102.01595		8.78646	102.38033		11.71	0.00	0.00	0	0.00
R2035	On 07/02/2019	Bond Future			8.87504		104.03709		8.83122	104.40930		11.86	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			8.84164		99.15494		8.80699	99.46275		10.88	0.00	0.00	0	48,650.00
R2037	On 02/08/2018	Bond Future			8.88661		96.68016		8.85093	96.99348		12.18	0.00	0.00	0	731.00
R2037	On 01/11/2018	Bond Future			8.92640		98.43548		8.88955	98.75575		12.40	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			8.96929		96.12542		8.93121	96.45254		13.12	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			6.73123		103.77988		6.71334	103.79069		0.33	0.00	0.00	0	21,647.00
R204	On 02/08/2018	Bond Future			6.32092		101.60696		6.29132	101.61791		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			8.90662		103.27784		8.87197	103.61162		11.51	0.00	0.00	0	45,891.00
R2040	On 03/05/2018	Bond Future	8.50	Call	25.07000		0.02507		45.19000	0.04519	25.070	10.80	0.03	0.00	0	1,011.00
R2040	On 03/05/2018	Bond Future	9.00	Call	1,422.82000		1.42282		1,680.52000	1.68052	1,422.820	11.74	0.66	0.00	0	1,239.00
R2040	On 03/05/2018	Bond Future	10.00	Call	9,694.03000		9.69403		10,027.81000	10.02781	9,694.030	13.79	1.00	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			8.95151		100.62674		8.91585	100.96653		12.89	0.00	0.00	0	4,686.00
R2040	On 01/11/2018	Bond Future			8.99132		102.45372		8.95453	102.80094		13.12	0.00	0.00	0	0.00
R2040	On 07/02/2019	Bond Future			9.03424		99.97266		8.99625	100.32735		14.00	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			8.94642		100.35620		8.91678	100.64863		12.23	0.00	0.00	0	28,181.00
R2044	On 02/08/2018	Bond Future			8.98994		97.77789		8.95948	98.07546		13.70	0.00	0.00	0	300.00
R2044	On 01/11/2018	Bond Future			9.02856		99.55311		8.99715	99.85734		13.96	0.00	0.00	0	0.00
R2044	On 07/02/2019	Bond Future			9.07014		97.13987		9.03773	97.45077		14.91	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			8.93060		99.74551		8.89087	100.15240		12.75	0.00	0.00	0	102,469.00
R2048	On 02/08/2018	Bond Future			8.96870		101.53715		8.92791	101.95136		13.71	0.00	0.00	0	15,000.00
R2048	On 01/11/2018	Bond Future			9.00821		98.94721		8.96620	99.37019		14.60	0.00	0.00	0	0.00
R2048	On 07/02/2019	Bond Future			9.05115		100.90758		9.00784	101.33954		14.93	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			6.92068		102.76487		6.87933	102.83003		1.01	0.00	0.00	0	22,185.00
R207	On 02/08/2018	Bond Future			6.86181		100.96936		6.81283	101.03566		0.97	0.00	0.00	0	0.00
R207	On 01/11/2018	Bond Future			6.74279		102.80265		6.68209	102.87141		0.88	0.00	0.00	0	0.00
R207	On 07/02/2019	Bond Future			6.52316		101.19394		6.44352	101.26463		0.78	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			7.14432		99.67572		7.10366	99.77989		2.12	0.00	0.00	0	36,094.00
R208	On 02/08/2018	Bond Future			7.12928		101.46619		7.08446	101.57217		1.98	0.00	0.00	0	1,721.00
R208	On 01/11/2018	Bond Future			7.10390		99.90865		7.05341	100.01783		1.92	0.00	0.00	0	0.00
R208	On 07/02/2019	Bond Future			7.06056		101.88810		7.00290	101.99999		1.85	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			8.77564		78.04609		8.73591	78.34221		11.36	0.00	7,804,609.00	100	110,943.00
R209	On 03/05/2018	Bond Future	9.19	Call	3,025.65000		3.02565		3,315.79000	3.31579	3,025.650	12.26	0.96	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.47	Put	2.12000		0.00212		1.85000	0.00185	2.120	12.90	0.00	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.75	Call	6,773.11000		6.77311		7,069.23000	7.06923	6,773.110	13.54	1.00	0.00	0	435.00
R209	On 03/05/2018	Bond Future	9.77	Put	0.07000		0.00007		0.07000	0.00007	0.070	13.58	0.00	0.00	0	250.00
R209	On 03/05/2018	Bond Future	10.00	Put	0.00000		0.00000		0.00000	0.00000	0.000	13.65	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	13.65	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	13.65	0.00	0.00	0	435.00
R209	On 02/08/2018	Bond Future			8.81392		79.44797		8.77310	79.74942		12.22	0.00	1,588,959.40	20	29,433.00
R209	On 02/08/2018	Bond Future	8.46	Call	951.30000		0.95130		1,056.36000	1.05636	951.300	11.69	0.31	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	1,026.67000		1.02667		1,137.08000	1.13708	1,026.670	11.74	0.33	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	2,016.23000		2.01623		1,885.57000	1.88557	2,016.230	12.28	0.48	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	2,677.82000		2.67782		2,869.68000	2.86968	2,677.820	12.51	0.59	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	1,026.90000		1.02690		951.69000	0.95169	1,026.900	12.98	0.29	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	676.68000		0.67668		624.56000	0.62456	676.680	13.38	0.21	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	6,312.51000		6.31251		6,579.41000	6.57941	6,312.510	13.80	0.86	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	110.23000		0.11023		100.14000	0.10014	110.230	14.06	0.04	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	15.39000		0.01539		13.78000	0.01378	15.390	14.06	0.01	0.00	0	435.00
R209	On 01/11/2018	Bond Future			8.85207		77.74248		8.80998	78.05042		12.96	0.00	0.00	0	0.00
R209	On 07/02/2019	Bond Future			8.89267		79.28272		8.84926	79.59716		13.55	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			188.14685		188.14685		189.46810	189.46810			0.00	0.00	0	1,460.00
R210	On 02/08/2018	Bond Future			191.58566		191.58566		192.93104	192.93104			0.00	0.00	0	699.00
R210	On 01/11/2018	Bond Future			192.60204		192.60204		193.97443	193.97443			0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future			196.48830		196.48830		197.88721	197.88721			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			154.87540		154.87540		154.88220	154.88220			0.00	0.00	0	3,848.00
R212	On 02/08/2018	Bond Future			155.60410		155.60410		155.61110	155.61110			0.00	0.00	0	1,746.00
R212	On 01/11/2018	Bond Future			158.46026		158.46026		158.46929	158.46929			0.00	0.00	0	0.00
R212	On 07/02/2019	Bond Future			159.50368		159.50368		159.51196	159.51196			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	8.50041		89.71947		8.46565	89.96680		9.12	0.00	0.00	0	45,155.00
R213	On 02/08/2018	Bond Future	8.53666		91.33110		8.50080	91.58279		9.80	0.00	0.00	0	1.00
R213	On 01/11/2018	Bond Future	8.57496		89.44255		8.53776	89.70003		10.39	0.00	0.00	0	0.00
R213	On 07/02/2019	Bond Future	8.61666		91.21470		8.57806	91.47770		10.76	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	8.89053		78.01002		8.85581	78.28516		12.30	0.00	0.00	0	44,708.00
R214	On 02/08/2018	Bond Future	8.92804		79.41132		8.89241	79.69138		13.24	0.00	0.00	0	15.00
R214	On 01/11/2018	Bond Future	8.96701		77.55970		8.93031	77.84584		14.09	0.00	0.00	0	0.00
R214	On 07/02/2019	Bond Future	9.00934		79.09638		8.97152	79.38858		14.61	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	9.26840	9.26840		9.20170	9.20170			13.41	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	9.39550	9.39550		9.32800	9.32800			11.07	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	9.51590	9.51590		9.44750	9.44750			11.47	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.10070	10.10070		10.03740	10.03740			12.34	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	2.94380	2.94380		2.93610	2.93610			12.03	0.00	0.00	0	12,120.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.89590	2.89590		2.88820	2.88820			12.58	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.84950	2.84950		2.84240	2.84240			12.71	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.85260	2.85260		2.84170	2.84170			12.94	0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.25920	1.25920		1.23980	1.23980				0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.23330	1.23330		1.21450	1.21450				0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.21080	1.21080		1.19210	1.19210				0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.16900	1.16900		1.15090	1.15090				0.00	0.00	0	0.00
Total for Derivatives :												5,451,067,358.70	249,758	6 596 578.00
Grand Total:												5,451,067,358.70	249,758	6 596 578.00