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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/04/2018

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 24/04/2018	Any day expiry	12.35280	12.35280	12.27510	12.27510			13.84	0.00	858,900.00	70	0.00	
\$ / R	On 25/04/2018	Any day expiry	12.37320	12.37320	12.27510	12.27510			13.48	0.00	0.00	0	0.00	
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	2,626.80000	2.62680	2,724.90010	2.72490	2,626.800	43.77	1.00	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	0.00000	0.00000	0.00000	0.00000	0.000	44.78	0.00	0.00	0	2,000.00
\$ / R	On 26/04/2018	Any day expiry	12.37320	12.37320	12.27510	12.27510			13.36	0.00	0.00	0	1,846.00	
\$ / R	On 30/04/2018	Any day expiry	12.37890	12.37890	12.28060	12.28060			11.89	0.00	7,412,340.00	600	955.00	
\$ / R	On 30/04/2018	Any day expiry	11.70	Put	0.32380	0.00032	1.79390	0.00179	0.324	16.63	0.00	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	11.76	Put	0.48250	0.00048	2.79750	0.00280	0.483	15.95	0.01	0.00	0	202.00
\$ / R	On 30/04/2018	Any day expiry	11.78	Put	0.57950	0.00058	3.24020	0.00324	0.580	15.81	0.01	0.00	0	100.00
\$ / R	On 30/04/2018	Any day expiry	11.85	Put	1.09480	0.00109	5.38810	0.00539	1.095	15.33	0.01	0.00	0	288.00
\$ / R	On 30/04/2018	Any day expiry	11.87	Call	510.21090	0.51021	416.81910	0.41682	510.211	15.19	0.98	0.00	0	202.00
\$ / R	On 30/04/2018	Any day expiry	11.91	Call	470.77500	0.47078	378.86170	0.37886	470.775	14.92	0.98	0.00	0	100.00
\$ / R	On 30/04/2018	Any day expiry	11.94	Call	441.34610	0.44135	350.79410	0.35079	441.346	14.71	0.97	0.00	0	288.00
\$ / R	On 30/04/2018	Any day expiry	12.04	Put	5.81760	0.00582	20.11760	0.02012	5.818	14.02	0.06	0.00	0	240.00
\$ / R	On 30/04/2018	Any day expiry	12.10	Call	288.50490	0.28850	210.29540	0.21030	288.505	13.61	0.91	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	12.11	Call	279.32510	0.27933	202.23690	0.20224	279.325	13.54	0.90	0.00	0	240.00

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	13.80	Put	1,421.11770	1.42112	1,519.43050	1.51943	1,421.118	23.76	1.00	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	0.05890	0.00006	0.06650	0.00007	0.059	46.87	0.00	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	0.16480	0.00016	0.19350	0.00019	0.165	56.70	0.00	0.00	0	500.00
\$ / R	On 02/05/2018	Any day expiry			12.38050	12.38050	12.28330	12.28330		12.33	0.00	0.00	0	0.00
\$ / R	On 02/05/2018	Any day expiry	11.50	Put	0.25470	0.00025	0.66880	0.00067	0.255	17.91	0.00	0.00	0	2,000.00
\$ / R	On 02/05/2018	Any day expiry	11.80	Call	582.66530	0.58267	488.71650	0.48872	582.665	15.90	0.98	0.00	0	2,000.00
\$ / R	On 02/05/2018	Any day expiry	12.50	Call	47.53570	0.04754	32.49090	0.03249	47.536	13.02	0.31	0.00	0	2,000.00
\$ / R	On 04/05/2018	Any day expiry			12.38200	12.38200	12.28600	12.28600		12.61	0.00	0.00	0	0.00
\$ / R	On 04/05/2018	Any day expiry	12.25	Call	186.52840	0.18653	129.83000	0.12983	186.528	13.27	0.69	0.00	0	20,000.00
\$ / R	On 04/05/2018	Any day expiry	12.40	Call	94.41720	0.09442	66.15680	0.06616	94.417	12.61	0.48	0.00	0	35,311.00
\$ / R	On 07/05/2018	Any day expiry			12.38440	12.38440	12.29160	12.29160		12.13	0.00	0.00	0	46,000.00
\$ / R	On 07/05/2018	Any day expiry	12.00	Call	400.59450	0.40059	321.44330	0.32144	400.594	13.52	0.89	0.00	0	100,000.00
\$ / R	On 07/05/2018	Any day expiry	12.10	Call	313.06500	0.31306	241.91750	0.24192	313.065	13.17	0.83	0.00	0	100,000.00
\$ / R	On 09/05/2018	Any day expiry			12.38850	12.38850	12.29540	12.29540		12.32	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	377.85170	0.37785	464.21170	0.46421	377.852	13.32	0.85	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	1,471.85700	1.47186	1,564.91440	1.56491	1,471.857	19.56	1.00	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	0.14200	0.00014	0.18940	0.00019	0.142	35.08	0.00	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			12.39250	12.39250	12.29910	12.29910		12.42	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			12.39860	12.39860	12.30470	12.30470		12.18	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	391.54010	0.39154	475.53270	0.47553	391.540	13.38	0.81	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	2,101.51390	2.10151	2,195.43530	2.19544	2,101.514	20.80	1.00	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	0.12590	0.00013	0.13500	0.00014	0.126	31.00	0.00	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			12.40060	12.40060	12.30660	12.30660		12.23	0.00	0.00	0	0.00
\$ / R	On 15/05/2018	Any day expiry	10.90	Put	0.16520	0.00017	0.13820	0.00014	0.165	17.70	0.00	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	11.70	Put	3.91440	0.00391	5.99620	0.00600	3.914	12.67	0.03	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	12.20	Call	265.43090	0.26543	206.21770	0.20622	265.431	12.18	0.72	0.00	0	1,000.00
\$ / R	On 18/05/2018	Any day expiry			12.40670	12.40670	12.31210	12.31210		12.34	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry	12.00	Put	25.35740	0.02536	43.38160	0.04338	25.357	11.81	0.13	0.00	0	51,000.00
\$ / R	On 21/05/2018	Any day expiry			12.41280	12.41280	12.31770	12.31770		12.17	0.00	135,707,000.00	11,000	20,600.00
\$ / R	On 21/05/2018	Any day expiry	11.95	Call	481.89520	0.48190	403.61710	0.40362	481.895	11.24	0.90	0.00	0	30,000.00
\$ / R	On 22/05/2018	Any day expiry			12.41480	12.41480	12.31960	12.31960		12.21	0.00	371,472,000.00	30,000	30,000.00
\$ / R	On 22/05/2018	Any day expiry	12.00	Call	442.65800	0.44266	368.46070	0.36846	442.658	11.42	0.86	0.00	0	30,000.00
\$ / R	On 25/05/2018	Any day expiry			12.42090	12.42090	12.42780	12.42780		12.29	0.00	0.00	0	0.00
\$ / R	On 25/05/2018	Any day expiry	12.37	Call	203.05070	0.20305	0.00000	0.00000	203.051	12.24	0.55	206,139,918.60	30,000	30,000.00
\$ / R	On 31/05/2018	Any day expiry			12.43230	12.43230	12.33480	12.33480		12.38	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,373.13600	1.37314	1,469.70130	1.46970	1,373.136	16.22	0.98	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	0.40430	0.00040	0.53350	0.00053	0.404	22.73	0.00	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	0.48850	0.00049	0.65480	0.00065	0.489	25.93	0.00	0.00	0	500.00
\$ / R	On 08/06/2018	Any day expiry			12.44530	12.44530	12.34770	12.34770		12.43	0.00	0.00	0	0.00
\$ / R	On 08/06/2018	Any day expiry	12.80	Call	102.23730	0.10224	84.12180	0.08412	102.237	13.51	0.28	0.00	0	1,746.00
\$ / R	On 18/06/2018	Foreign Exchange Future			12.46160	12.46160	12.36380	12.36380		12.37	0.00	1,712,959,074.40	137,459	1,247,027.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	2.37630	0.00238	3.34820	0.00335	2.376	14.01	0.01	0.00	0	60,750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	4.66240	0.00466	6.43500	0.00644	4.662	13.46	0.02	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.35	Call	1,119.22390	1.11922	1,024.30900	1.02431	1,119.224	13.03	0.97	0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	11.45	Call	1,022.12900	1.02213	928.28390	0.92828	1,022.129	12.75	0.96	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	12.35280	0.01235	16.96950	0.01697	12.353	12.61	0.05	0.00	0	40,216.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.60	Put	16.94140	0.01694	23.18970	0.02319	16.941	12.32	0.06	0.00	0	12,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.70	Call	784.71070	0.78471	695.28730	0.69529	784.711	12.04	0.92	0.00	0	60.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	26.93380	0.02693	36.60240	0.03660	26.934	11.90	0.10	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.77	Put	28.62190	0.02862	39.69750	0.03970	28.622	11.84	0.10	0.00	0	76,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.80	Put	31.33880	0.03134	44.70530	0.04471	31.339	11.76	0.11	0.00	0	5,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.90	Put	44.49480	0.04449	64.79920	0.06480	44.495	11.68	0.15	0.00	0	9,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Call	526.16390	0.52616	454.46150	0.45446	526.164	11.80	0.80	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	64.56390	0.06456	90.66150	0.09066	64.564	11.80	0.20	0.00	0	29,050.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.06	Put	79.34350	0.07934	109.18950	0.10919	79.344	11.88	0.23	0.00	0	150.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	96.33820	0.09634	130.08550	0.13009	96.338	11.95	0.27	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	102.51490	0.10251	137.58920	0.13759	102.515	11.98	0.28	0.00	0	155,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Call	417.30190	0.41730	355.24290	0.35524	417.302	11.99	0.71	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	105.70190	0.10570	141.44290	0.14144	105.702	11.99	0.29	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.23	Call	365.18730	0.36519	308.53030	0.30853	365.187	12.09	0.66	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Call	352.83430	0.35283	297.53800	0.29754	352.834	12.12	0.65	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	141.23430	0.14123	183.73800	0.18374	141.234	12.12	0.35	0.00	0	12,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Call	323.15120	0.32315	271.25230	0.27125	323.151	12.18	0.62	0.00	0	4,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	161.55120	0.16155	207.45230	0.20745	161.551	12.18	0.38	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	207.34230	0.20734	261.57440	0.26157	207.342	12.31	0.45	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.45	Call	244.40270	0.24440	205.69520	0.20570	244.403	12.37	0.52	0.00	0	150.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	223.10880	0.22311	187.55000	0.18755	223.109	12.51	0.48	0.00	0	10,050.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	261.50880	0.26151	323.75000	0.32375	261.509	12.51	0.52	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	427.72310	0.42772	503.14970	0.50315	427.723	13.23	0.66	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	591.08410	0.59108	674.26650	0.67427	591.084	13.84	0.76	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	85.71150	0.08571	72.08840	0.07209	85.711	13.96	0.23	0.00	0	15,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	624.11150	0.62411	708.28840	0.70829	624.112	13.96	0.77	0.00	0	21,728.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	666.12220	0.66612	751.44410	0.75144	666.122	14.10	0.79	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	769.32500	0.76933	857.53480	0.85753	769.325	14.40	0.83	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	795.71600	0.79572	884.54800	0.88455	795.716	14.48	0.84	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	885.15050	0.88515	975.80260	0.97580	885.151	14.73	0.87	0.00	0	25,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	42.22210	0.04222	35.85200	0.03585	42.222	14.86	0.12	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,032.15690	1.03216	1,125.03260	1.12503	1,032.157	15.13	0.90	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,050.81420	1.05081	1,143.91740	1.14392	1,050.814	15.18	0.90	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,069.52600	1.06953	1,162.84690	1.16285	1,069.526	15.23	0.91	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,201.86450	1.20186	1,296.19740	1.29620	1,201.864	15.59	0.93	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,306.96070	1.30696	1,401.73910	1.40174	1,306.961	15.82	0.94	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,354.95100	1.35495	1,450.04620	1.45005	1,354.951	15.89	0.95	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,364.57540	1.36458	1,459.73010	1.45973	1,364.575	15.91	0.95	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,383.84890	1.38385	1,479.11830	1.47912	1,383.849	15.94	0.95	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,393.49760	1.39350	1,488.82240	1.48882	1,393.498	15.96	0.95	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,451.54790	1.45155	1,547.18210	1.54718	1,451.548	16.05	0.96	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Call	10.43280	0.01043	8.70040	0.00870	10.433	16.21	0.03	0.00	0	30,000.00

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\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,548.83280	1.54883	1,644.90040	1.64490	1,548.833	16.21	0.97	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	1,646.67220	1.64667	1,743.08680	1.74309	1,646.672	16.36	0.97	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	1,794.23620	1.79424	1,891.04540	1.89105	1,794.236	16.60	0.98	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	3.04510	0.00305	2.51260	0.00251	3.045	17.03	0.01	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	2.00930	0.00201	1.65020	0.00165	2.009	17.31	0.01	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	1.59710	0.00160	1.33600	0.00134	1.597	17.47	0.01	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	1.15360	0.00115	1.30330	0.00130	1.154	18.59	0.00	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	1.15320	0.00115	1.30220	0.00130	1.153	18.76	0.00	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	1.15400	0.00115	1.30070	0.00130	1.154	19.21	0.00	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	1.15670	0.00116	1.30150	0.00130	1.157	19.66	0.00	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	1.16500	0.00117	1.30700	0.00131	1.165	20.39	0.00	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	1.17140	0.00117	1.31210	0.00131	1.171	20.79	0.00	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	1.17450	0.00117	1.31470	0.00131	1.175	20.95	0.00	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	1.21040	0.00121	1.34680	0.00135	1.210	22.42	0.00	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	1.28610	0.00129	1.10680	0.00111	1.286	24.50	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	0.88600	0.00089	0.69110	0.00069	0.886	24.73	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	0.83100	0.00083	0.64760	0.00065	0.831	24.73	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.69980	0.00070	0.54400	0.00054	0.700	24.73	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.65590	0.00066	0.50940	0.00051	0.656	24.73	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.49430	0.00049	0.38220	0.00038	0.494	24.73	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.27150	0.00027	0.20810	0.00021	0.271	24.73	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.22660	0.00023	0.17330	0.00017	0.227	24.73	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.14030	0.00014	0.10660	0.00011	0.140	24.73	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.09450	0.00009	0.07150	0.00007	0.094	24.73	0.00	0.00	0	7,028.00
\$ / R	On 20/06/2018	Any day expiry			12.46490	12.46490	12.44120	12.44120		12.41	0.00	118,763,695.20	9,546	9,546.00
\$ / R	On 29/06/2018	Any day expiry			12.47930	12.47930	12.38120	12.38120		12.47	0.00	0.00	0	1,790.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,346.83710	1.34684	1,441.15400	1.44115	1,346.837	15.82	0.93	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	1.85140	0.00185	1.80150	0.00180	1.851	20.41	0.01	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	1.80050	0.00180	1.76650	0.00177	1.801	22.75	0.00	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.48390	12.48390	12.38580	12.38580		12.53	0.00	0.00	0	100.00
\$ / R	On 06/07/2018	Any day expiry			12.49010	12.49010	12.39200	12.39200		12.58	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	104.69710	0.10470	136.24700	0.13625	104.697	12.01	0.25	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	46.52800	0.04653	40.50480	0.04050	46.528	15.38	0.11	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	37.66910	0.03767	31.98080	0.03198	37.669	15.69	0.09	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.51170	12.51170	12.41360	12.41360		12.60	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.51790	12.51790	12.41970	12.41970		12.57	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	1,950.57200	1.95057	2,046.02990	2.04603	1,950.572	16.54	0.96	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	2.91700	0.00292	2.88930	0.00289	2.917	19.51	0.01	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.51950	12.51950	12.42130	12.42130		12.60	0.00	0.00	0	70.00
\$ / R	On 27/07/2018	Any day expiry			12.52260	12.52260	12.42440	12.42440		12.63	0.00	0.00	0	1,345.00
\$ / R	On 31/07/2018	Any day expiry			12.52880	12.52880	12.43070	12.43070		12.62	0.00	0.00	0	1,303.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,331.59490	1.33159	1,422.05200	1.42205	1,331.595	15.62	0.88	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	3.79550	0.00380	3.70360	0.00370	3.796	18.80	0.01	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	1.99970	0.00200	2.05440	0.00205	2.000	19.49	0.01	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
\$ / R			On 07/08/2018	Any day expiry			12.53980	12.53980	12.44160	12.44160	12.77	0.00	0.00	0	0.00
\$ / R	12.32	Put	On 07/08/2018	Any day expiry	233.13120	0.23313		277.61410	0.27761	233.131	12.47	0.38	0.00	0	1,880.00
\$ / R	13.86	Put	On 07/08/2018	Any day expiry	1,384.03670	1.38404	1,474.10410	1.47410	1,384.037	15.71	0.87	0.00	0	1,880.00	
\$ / R	16.18	Call	On 07/08/2018	Any day expiry	2.81620	0.00282	2.77350	0.00277	2.816	18.94	0.01	0.00	0	1,880.00	
\$ / R			On 13/08/2018	Any day expiry	12.54910	12.54910	12.45090	12.45090		12.77	0.00	0.00	0	70.00	
\$ / R			On 31/08/2018	Any day expiry	12.57730	12.57730	12.47900	12.47900		12.86	0.00	0.00	0	1,666.00	
\$ / R	13.80	Put	On 31/08/2018	Any day expiry	1,322.81760	1.32282	1,409.75420	1.40975	1,322.818	15.52	0.83	0.00	0	1,000.00	
\$ / R	16.05	Call	On 31/08/2018	Any day expiry	5.14490	0.00514	4.89920	0.00490	5.145	17.68	0.01	0.00	0	500.00	
\$ / R	16.57	Call	On 31/08/2018	Any day expiry	2.10220	0.00210	2.07980	0.00208	2.102	17.72	0.01	0.00	0	500.00	
\$ / R			On 17/09/2018	Foreign Exchange Future	12.60380	12.60380	12.50560	12.50560		12.95	0.00	4,575,179.40	363	57,034.00	
\$ / R	11.48	Put	On 17/09/2018	Foreign Exchange Future	43.84500	0.04385	56.01460	0.05601	43.845	11.70	0.10	0.00	0	5,200.00	
\$ / R	11.50	Put	On 17/09/2018	Foreign Exchange Future	46.33950	0.04634	59.01840	0.05902	46.339	11.71	0.10	0.00	0	45,000.00	
\$ / R	11.60	Put	On 17/09/2018	Foreign Exchange Future	60.45980	0.06046	75.87120	0.07587	60.460	11.80	0.13	0.00	0	2,000.00	
\$ / R	11.75	Put	On 17/09/2018	Foreign Exchange Future	87.31630	0.08732	107.35520	0.10736	87.316	11.93	0.17	0.00	0	73,314.00	
\$ / R	11.85	Put	On 17/09/2018	Foreign Exchange Future	109.42430	0.10942	132.86230	0.13286	109.424	12.02	0.20	0.00	0	48,200.00	
\$ / R	11.90	Put	On 17/09/2018	Foreign Exchange Future	121.83470	0.12183	147.05280	0.14705	121.835	12.06	0.21	0.00	0	3,000.00	
\$ / R	12.00	Put	On 17/09/2018	Foreign Exchange Future	150.05320	0.15005	179.76840	0.17977	150.053	12.17	0.25	0.00	0	13,300.00	
\$ / R	12.25	Call	On 17/09/2018	Foreign Exchange Future	593.79320	0.59379	535.76230	0.53576	593.793	12.50	0.66	0.00	0	500.00	
\$ / R	12.30	Put	On 17/09/2018	Foreign Exchange Future	261.15000	0.26115	303.43080	0.30343	261.150	12.56	0.36	0.00	0	100.00	
\$ / R	12.48	Put	On 17/09/2018	Foreign Exchange Future	345.98210	0.34598	395.77260	0.39577	345.982	12.80	0.44	1,363,463.40	250	0.00	
\$ / R	12.50	Call	On 17/09/2018	Foreign Exchange Future	460.03320	0.46003	412.43860	0.41244	460.033	12.82	0.56	0.00	0	4,600.00	
\$ / R	12.61	Put	On 17/09/2018	Foreign Exchange Future	415.72300	0.41572	473.02160	0.47302	415.723	12.98	0.49	0.00	0	5,300.00	
\$ / R	12.65	Put	On 17/09/2018	Foreign Exchange Future	439.42880	0.43943	498.20770	0.49821	439.429	13.06	0.50	0.00	0	1,550.00	
\$ / R	12.68	Put	On 17/09/2018	Foreign Exchange Future	457.60870	0.45761	0.00000	0.00000	457.609	13.12	0.51	1,604,260.35	250	250.00	
\$ / R	12.77	Call	On 17/09/2018	Foreign Exchange Future	347.93300	0.34793	312.73520	0.31274	347.933	13.31	0.45	0.00	0	5,200.00	
\$ / R	12.80	Call	On 17/09/2018	Foreign Exchange Future	337.41230	0.33741	303.21660	0.30322	337.412	13.37	0.44	0.00	0	50.00	
\$ / R	12.85	Put	On 17/09/2018	Foreign Exchange Future	566.76300	0.56676	632.39020	0.63239	566.763	13.48	0.57	0.00	0	750.00	
\$ / R	13.25	Call	On 17/09/2018	Foreign Exchange Future	212.79960	0.21280	190.76000	0.19076	212.800	14.31	0.31	0.00	0	1,250.00	
\$ / R	13.25	Put	On 17/09/2018	Foreign Exchange Future	858.99960	0.85900	935.16000	0.93516	859.000	14.31	0.69	0.00	0	73,314.00	
\$ / R	13.30	Call	On 17/09/2018	Foreign Exchange Future	202.10830	0.20211	181.16520	0.18117	202.108	14.41	0.29	0.00	0	1,500.00	
\$ / R	13.50	Call	On 17/09/2018	Foreign Exchange Future	164.65250	0.16465	147.60500	0.14761	164.653	14.80	0.25	0.00	0	3,000.00	
\$ / R	13.65	Call	On 17/09/2018	Foreign Exchange Future	141.43470	0.14143	126.84270	0.12684	141.435	15.10	0.22	0.00	0	1,464.00	
\$ / R	15.97	Call	On 17/09/2018	Foreign Exchange Future	8.35000	0.00835	7.17230	0.00717	8.350	17.28	0.02	0.00	0	5,300.00	
\$ / R	16.04	Call	On 17/09/2018	Foreign Exchange Future	7.44300	0.00744	6.40680	0.00641	7.443	17.28	0.02	0.00	0	1,550.00	
\$ / R	16.14	Call	On 17/09/2018	Foreign Exchange Future	6.30360	0.00630	5.44470	0.00544	6.304	17.26	0.01	0.00	0	750.00	
\$ / R	16.29	Call	On 17/09/2018	Foreign Exchange Future	4.89360	0.00489	4.25360	0.00425	4.894	17.24	0.01	0.00	0	73,314.00	
\$ / R			On 28/09/2018	Any day expiry	12.62100	12.62100	12.52280	12.52280		12.99	0.00	0.00	0	1,295.00	
\$ / R	13.80	Put	On 28/09/2018	Any day expiry	1,315.94120	1.31594	1,400.05260	1.40005	1,315.941	15.37	0.80	0.00	0	1,000.00	
\$ / R	16.25	Call	On 28/09/2018	Any day expiry	6.06460	0.00606	5.18170	0.00518	6.065	16.87	0.01	0.00	0	500.00	
\$ / R	16.80	Call	On 28/09/2018	Any day expiry	2.38760	0.00239	2.09310	0.00209	2.388	16.81	0.01	0.00	0	500.00	
\$ / R			On 25/10/2018	Any day expiry	12.66320	12.66320	12.56490	12.56490		13.09	0.00	0.00	0	70.00	
\$ / R			On 29/10/2018	Any day expiry	12.66940	12.66940	12.57090	12.57090		13.09	0.00	0.00	0	225.00	
\$ / R			On 31/10/2018	Any day expiry	12.67250	12.67250	12.57400	12.57400		13.11	0.00	0.00	0	430.00	
\$ / R	13.80	Put	On 31/10/2018	Any day expiry	1,309.78350	1.30978	1,391.76430	1.39176	1,309.784	15.24	0.76	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 31/10/2018	Any day expiry	16.47	Call	18.84290	0.01884	15.11470	0.01511	18.843	18.64	0.03	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	9.81110	0.00981	7.69410	0.00769	9.811	18.64	0.02	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.68020	12.68020	12.58150	12.58150		13.19	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	153.26780	0.15327	179.77030	0.17977	153.268	12.20	0.22	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,359.70990	1.35971	1,442.12710	1.44213	1,359.710	15.32	0.77	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	13.92350	0.01392	10.81280	0.01081	13.923	18.63	0.02	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.69250	12.69250	12.59360	12.59360		13.21	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			12.69710	12.69710	12.59810	12.59810		13.23	0.00	0.00	0	0.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	23.65080	0.02365	27.28280	0.02728	23.651	12.87	0.05	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	104.95060	0.10495	124.94630	0.12495	104.951	12.08	0.16	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	327.25390	0.32725	298.88230	0.29888	327.254	14.16	0.37	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			12.71860	12.71860	12.61930	12.61930		13.25	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,306.95560	1.30696	1,387.51230	1.38751	1,306.956	15.17	0.74	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	26.58940	0.02659	22.82290	0.02282	26.589	18.92	0.04	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	14.13560	0.01414	11.98040	0.01198	14.136	18.92	0.02	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			12.73550	12.73550	12.63590	12.63590		13.33	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,183.17040	1.18317	1,261.15170	1.26115	1,183.170	14.87	0.70	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	59.93790	0.05994	54.61070	0.05461	59.938	17.65	0.08	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			12.74020	12.74020	12.64050	12.64050		13.35	0.00	1,299,500.40	102	21,688.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	112.79750	0.11280	132.71400	0.13271	112.798	12.15	0.16	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	653.29290	0.65329	601.52630	0.60153	653.293	13.02	0.59	0.00	0	150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	445.24350	0.44524	409.34040	0.40934	445.243	13.77	0.45	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	382.63280	0.38263	351.58330	0.35158	382.633	14.10	0.40	0.00	0	7,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	245.29580	0.24530	225.90600	0.22591	245.296	15.13	0.27	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.89	Call	108.21230	0.10821	98.58810	0.09859	108.212	16.59	0.13	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	99.76840	0.09977	0.00000	0.00000	99.768	16.73	0.12	1,590,860.25	1,000	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	52.78490	0.05278	48.19830	0.04820	52.785	18.02	0.07	0.00	0	2,000.00
\$ / R	On 31/12/2018	Any day expiry			12.76630	12.76630	12.66610	12.66610		13.32	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,302.29930	1.30230	1,382.12600	1.38213	1,302.299	15.05	0.71	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	32.55450	0.03255	28.11100	0.02811	32.554	18.88	0.04	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	17.67290	0.01767	15.06990	0.01507	17.673	18.88	0.02	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			12.83300	12.83300	12.73190	12.73190		13.50	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			12.88170	12.88170	12.78050	12.78050		13.57	0.00	0.00	0	2,623.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	11.92670	0.01193	13.68940	0.01369	11.927	11.83	0.02	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	177.63800	0.17764	201.32650	0.20133	177.638	12.42	0.20	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.06	Put	272.10050	0.27210	303.44720	0.30345	272.100	12.62	0.27	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.76	Put	589.74000	0.58974	642.43470	0.64243	589.740	13.39	0.45	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.45	Call	465.53760	0.46554	433.58230	0.43358	465.538	14.35	0.40	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	253.75200	0.25375	235.69230	0.23569	253.752	15.80	0.24	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Call	164.52710	0.16453	0.00000	0.00000	164.527	16.56	0.16	2,123,027.26	1,000	1,000.00
\$ / R	On 27/03/2019	Any day expiry			12.89500	12.89500	12.79370	12.79370		13.58	0.00	0.00	0	4,414.00
\$ / R	On 14/06/2019	Foreign Exchange Future			13.01410	13.01410	12.91320	12.91320		13.82	0.00	0.00	0	3,087.00
\$ / R	On 13/12/2019	Foreign Exchange Future			13.29210	13.29210	13.19280	13.19280		14.32	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	72.55760	0.07256	65.83670	0.06584	72.558	18.84	0.06	0.00	0	2,000.00

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 12/06/2020		Foreign Exchange Future	13.58350	13.58350		13.48290	13.48290		14.71	0.00	0.00	0	0.00
\$ / R	On 28/07/2020		Any day expiry	13.66750	13.66750		13.56430	13.56430		14.83	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020		Foreign Exchange Future	13.75520	13.75520		13.64930	13.64930		14.99	0.00	0.00	0	0.00
\$ / R MAXI	On 18/06/2018		Foreign Exchange Future	12.46160	12.46160		12.36380	12.36380		12.37	0.00	124,616.00	10	415.00
\$ / R MAXI	On 17/09/2018		Foreign Exchange Future	12.60380	12.60380		12.50560	12.50560		12.95	0.00	63,019.00	5	52.00
\$ / R MAXI	On 14/12/2018		Foreign Exchange Future	12.74020	12.74020		12.64050	12.64050		13.35	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019		Foreign Exchange Future	13.01410	13.01410		12.91320	12.91320		13.82	0.00	0.00	0	0.00
£ / R	On 30/04/2018		Any day expiry	17.29430	17.29430		17.13620	17.13620		12.86	0.00	0.00	0	9.00
£ / R	On 15/05/2018		Any day expiry	17.33490	17.33490		17.18300	17.18300		13.18	0.00	0.00	0	11.00
£ / R	On 18/06/2018		Foreign Exchange Future	17.44610	17.44610		17.28860	17.28860		13.43	0.00	87,352,622.70	5,007	446,952.00
£ / R	On 18/06/2018	17.50	Put	392.92810	0.39293		491.12140	0.49112	392.928	13.50	0.51	0.00	0	500.00
£ / R	On 18/06/2018	20.40	Call	5.28260	0.00528		4.63230	0.00463	5.283	17.79	0.01	0.00	0	500.00
£ / R	On 17/09/2018		Foreign Exchange Future	17.72010	17.72010		17.56120	17.56120		13.89	0.00	20,537,595.90	1,159	18,494.00
£ / R	On 14/12/2018		Foreign Exchange Future	17.98690	17.98690		17.82510	17.82510		14.23	0.00	63,745,573.60	3,544	6,117.00
£ / R	On 18/03/2019		Foreign Exchange Future	18.27470	18.27470		18.11030	18.11030		14.38	0.00	65,898,568.20	3,606	4,932.00
£ / R	On 14/06/2019		Foreign Exchange Future	18.54390	18.54390		18.37900	18.37900		14.41	0.00	0.00	0	5,465.00
¥ / R	On 03/05/2018		Any day expiry	0.11346	0.11346		0.11329	0.11329		23.66	0.00	0.00	0	0.00
¥ / R	On 18/06/2018		Foreign Exchange Future	0.11454	0.11454		0.11438	0.11438		16.33	0.00	0.00	0	8,296.00
¥ / R	On 29/06/2018		Any day expiry	0.11479	0.11479		0.11463	0.11463		16.06	0.00	0.00	0	0.00
¥ / R	On 17/09/2018		Foreign Exchange Future	0.11661	0.11661		0.11646	0.11646		14.50	0.00	0.00	0	0.00
¥ / R	On 14/12/2018		Foreign Exchange Future	0.11869	0.11869		0.11853	0.11853		13.31	0.00	0.00	0	0.00
¥ / R	On 14/06/2019		Foreign Exchange Future	0.12321	0.12321		0.12308	0.12308		12.60	0.00	0.00	0	0.00
€ / R	On 30/04/2018		Any day expiry	15.12800	15.12800		15.02450	15.02450		11.50	0.00	0.00	0	16.00
€ / R	On 23/05/2018		Any day expiry	15.19880	15.19880		15.09960	15.09960		11.34	0.00	0.00	0	41.00
€ / R	On 18/06/2018		Foreign Exchange Future	15.28320	15.28320		15.18070	15.18070		11.51	0.00	24,590,668.80	1,609	118,890.00
€ / R	On 18/06/2018	13.50	Put	3.50700	0.00351		4.08600	0.00409	3.507	14.29	0.01	0.00	0	29,734.00
€ / R	On 18/06/2018	13.75	Put	7.05860	0.00706		7.89840	0.00790	7.059	13.79	0.02	0.00	0	50,995.00
€ / R	On 18/06/2018	13.97	Put	10.81120	0.01081		12.82580	0.01283	10.811	12.95	0.03	0.00	0	6,460.00
€ / R	On 18/06/2018	14.25	Put	19.05350	0.01905		24.07990	0.02408	19.053	11.87	0.06	0.00	0	29,734.00
€ / R	On 18/06/2018	14.30	Call	1,004.34460	1.00434		907.68140	0.90768	1,004.345	11.67	0.93	0.00	0	10,000.00
€ / R	On 18/06/2018	14.40	Call	909.30820	0.90931		814.60640	0.81461	909.308	11.29	0.92	0.00	0	10,000.00
€ / R	On 18/06/2018	15.00	Call	427.97460	0.42797		369.12220	0.36912	427.975	11.19	0.67	0.00	0	3,000.00
€ / R	On 18/06/2018	15.25	Put	254.65970	0.25466		315.12110	0.31512	254.660	11.46	0.47	0.00	0	50,995.00
€ / R	On 18/06/2018	15.63	Call	151.40330	0.15140		129.60340	0.12960	151.403	12.23	0.33	0.00	0	29,734.00
€ / R	On 18/06/2018	16.00	Call	78.55820	0.07856		66.98760	0.06699	78.558	13.03	0.19	0.00	0	3,000.00
€ / R	On 18/06/2018	16.44	Put	1,188.04460	1.18804		1,286.06830	1.28607	1,188.045	13.53	0.91	0.00	0	6,460.00
€ / R	On 18/06/2018	18.61	Call	1.58670	0.00159		1.76460	0.00176	1.587	19.18	0.00	0.00	0	6,460.00
€ / R	On 18/06/2018	20.55	Call	0.70580	0.00071		0.57490	0.00057	0.706	25.55	0.00	0.00	0	50,995.00
€ / R	On 17/09/2018		Foreign Exchange Future	15.57060	15.57060		15.46700	15.46700		11.97	0.00	15,570,600.00	1,000	57,482.00
€ / R	On 17/09/2018	13.50	Put	12.57490	0.01257		13.32330	0.01332	12.575	11.96	0.03	0.00	0	29,734.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	42.90340		0.04290		54.68220	0.05468	42.903	10.57	0.09	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	645.78210		0.64578		716.00860	0.71601	645.782	12.45	0.57	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	159.22560		0.15923		144.68280	0.14468	159.226	13.88	0.21	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	15.63940		0.01564		15.75230	0.01575	15.639	17.82	0.02	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.85670		15.85670		15.75020	15.75020		12.38	0.00	69,008,358.40	4,352	7,625.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.17360		16.17360		16.06420	16.06420		12.62	0.00	66,667,579.20	4,122	4,686.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.43660		16.43660		16.32590	16.32590		12.98	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap			93.44000		93.44000		93.23000	93.23000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			90.36000		90.36000		90.14000	90.14000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			89.03000		89.03000		88.81000	88.81000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			91.15000		91.15000		90.92000	90.92000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			94.92000		94.92000		94.67000	94.67000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			93.43000		93.43000		93.17000	93.17000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			95.47000		95.47000		95.20000	95.20000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			99.20000		99.20000		98.92000	98.92000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			99.52000		99.52000		99.22000	99.22000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			94.68000		94.68000		94.37000	94.37000			0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap			100.16000		100.16000		99.84000	99.84000			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			100.03000		100.03000		100.03000	100.03000			0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap			100.45000		100.45000		100.44000	100.44000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap			99.42000		99.42000		99.41000	99.41000			0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap			100.06000		100.06000		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			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.50000		98.50000		98.50000	98.50000			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.83000		98.83000		98.82000	98.82000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.17000		99.17000		99.16000	99.16000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.51000		99.51000		99.49000	99.49000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			99.85000		99.85000		99.82000	99.82000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap			100.74000		100.74000		100.70000	100.70000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap			98.41000		98.41000		98.37000	98.37000			0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap			100.21000		100.21000		100.17000	100.17000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			95.68000		95.68000		95.61000	95.61000			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			94.84000		94.84000		94.76000	94.76000			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			93.97000		93.97000		93.88000	93.88000			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			94.08000		94.08000		93.97000	93.97000			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.22000		96.22000		96.10000	96.10000			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap			96.31000		96.31000		96.17000	96.17000			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap			97.45000		97.45000		97.29000	97.29000			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap			99.61000		99.61000		99.44000	99.44000			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
5Y STND	On 20/12/2022	Interest Rate Swap	100.81000	100.81000	100.81000	100.63000	100.63000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	95.85000	95.85000	95.85000	95.66000	95.66000				0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap	100.13000	100.13000	100.13000	99.94000	99.94000				0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	583.14300	583.14300	583.14300	584.65400	584.65400				0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future	593.61400	593.61400	593.61400	595.15300	595.15300				0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future	604.39600	604.39600	604.39600	605.96500	605.96500				0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future	616.35400	616.35400	616.35400	617.96300	617.96300				0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	687.79900	687.79900	687.79900	690.80800	690.80800				0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future	700.15000	700.15000	700.15000	703.21300	703.21300				0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future	712.86700	712.86700	712.86700	715.98800	715.98800				0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	726.97100	726.97100	726.97100	730.16400	730.16400				0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	628.08800	628.08800	628.08800	631.75800	631.75800				0.00	2,374,172,640.00	378	437.00
ALBI	On 02/08/2018	Index Future	639.36600	639.36600	639.36600	643.10200	643.10200				0.00	2,915,508,960.00	456	642.00
ALBI	On 01/11/2018	Index Future	650.97900	650.97900	650.97900	654.78600	654.78600				0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future	663.85900	663.85900	663.85900	667.75000	667.75000				0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.47010	9.47010	9.47010	9.42660	9.42660			10.57	0.00	22,254,735.00	2,350	12,044.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.58460	9.58460	9.58460	9.54050	9.54050			11.10	0.00	5,271,530.00	550	850.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.69750	9.69750	9.69750	9.65180	9.65180			11.64	0.00	0.00	0	11,312.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	9.92930	9.92930	9.92930	9.88210	9.88210			12.07	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.72860	9.72860	9.72860	9.65150	9.65150			11.65	0.00	0.00	0	1,500.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	9.98230	9.98230	9.98230	9.90170	9.90170			12.33	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	12.76120	12.76120	12.76120	12.70610	12.70610			10.69	0.00	0.00	0	1,215.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.01360	13.01360	13.01360	12.95830	12.95830			11.35	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future	13.26370	13.26370	13.26370	13.20770	13.20770			11.95	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	13.76400	13.76400	13.76400	13.70710	13.70710			12.57	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.97240	1.97240	1.97240	1.95580	1.95580			11.18	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.98750	1.98750	1.98750	1.97070	1.97070			12.04	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.00280	2.00280	2.00280	1.98580	1.98580			12.41	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.03220	2.03220	2.03220	2.01540	2.01540			13.15	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.05490	2.05490	2.05490	2.04050	2.04050			12.21	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.09410	2.09410	2.09410	2.07950	2.07950			12.82	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.13400	2.13400	2.13400	2.11890	2.11890			13.36	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.28200	2.28200	2.28200	2.26800	2.26800			14.17	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	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
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	10.30796	79.66177		10.23159	80.15292				0.00	0.00	0	0.00
ES33	On 02/08/2018	Bond Future	10.39859	81.09221		10.31963	81.59224				0.00	0.00	0	9,466.00
ES33	On 01/11/2018	Bond Future	10.49307	78.77606		10.41135	79.28546				0.00	0.00	0	0.00
ES33	On 07/02/2019	Bond Future	10.59959	80.33436		10.51463	80.85471				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	10.49271	82.94097		10.41622	83.51248				0.00	0.00	0	3,000.00
ES42	On 02/08/2018	Bond Future	10.58045	84.43035		10.50145	85.01217				0.00	0.00	0	7,957.00
ES42	On 01/11/2018	Bond Future	10.67084	81.70366		10.58914	82.29631				0.00	0.00	0	0.00
ES42	On 07/02/2019	Bond Future	10.76921	83.31968		10.68443	83.92502				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	624.92100	624.92100		628.36800	628.36800				0.00	1,781,024,850.00	285	233.00
GOVI	On 02/08/2018	GOVI	636.14300	636.14300		639.65100	639.65100				0.00	1,781,200,400.00	280	371.00
GOVI	On 01/11/2018	GOVI	647.69700	647.69700		651.27200	651.27200				0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI	660.51200	660.51200		664.16600	664.16600				0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.58960	1.58960		1.57760	1.57760			12.62	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.61040	1.61040		1.59830	1.59830			12.80	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.63000	1.63000		1.61780	1.61780			13.50	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.72220	1.72220		1.70990	1.70990			14.01	0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	134.09524	134.09524		134.28360	134.28360				0.00	0.00	0	941.00
I2025	On 02/08/2018	Bond Future	135.16527	135.16527		135.35804	135.35804				0.00	8,785,742.55	65	685.00
I2025	On 01/11/2018	Bond Future	137.64697	137.64697		137.84259	137.84259				0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future	139.00491	139.00491		139.20689	139.20689				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	100.29225	100.29225		100.59653	100.59653				0.00	0.00	0	0.00
I2029	On 02/08/2018	Bond Future	102.12428	102.12428		102.43485	102.43485				0.00	0.00	0	1,370.00
I2029	On 01/11/2018	Bond Future	102.94971	102.94971		103.26543	103.26543				0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future	105.02260	105.02260		105.34650	105.34650				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

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
I2033	On 03/05/2018	Bond Future		104.78347	104.78347		106.27058	106.27058			0.00	0.00	0	6,055.00
I2033	On 02/08/2018	Bond Future		106.69747	106.69747		108.21259	108.21259			0.00	0.00	0	1,515.00
I2033	On 01/11/2018	Bond Future		107.53530	107.53530		109.07777	109.07777			0.00	0.00	0	0.00
I2033	On 07/02/2019	Bond Future		109.70059	109.70059		111.27596	111.27596			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		127.91385	127.91385		128.73004	128.73004			0.00	0.00	0	5,837.00
I2038	On 02/08/2018	Bond Future		128.69848	128.69848		129.53046	129.53046			0.00	0.00	0	8,180.00
I2038	On 01/11/2018	Bond Future		131.06143	131.06143		131.90812	131.90812			0.00	0.00	0	0.00
I2038	On 07/02/2019	Bond Future		132.11022	132.11022		132.97618	132.97618			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		120.78354	120.78354		121.51156	121.51156			0.00	834,735,044.94	6,911	1,258.00
I2046	On 02/08/2018	Bond Future		122.99008	122.99008		123.73193	123.73193			0.00	849,984,442.88	6,911	9,917.00
I2046	On 01/11/2018	Bond Future		123.59885	123.59885		124.35374	124.35374			0.00	0.00	0	0.00
I2046	On 07/02/2019	Bond Future		126.08734	126.08734		126.85987	126.85987			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		128.63127	128.63127		129.48377	129.48377			0.00	326,080,269.45	2,535	7,093.00
I2050	On 02/08/2018	Bond Future		129.25294	129.25294		130.12187	130.12187			0.00	327,656,202.90	2,535	9,775.00
I2050	On 01/11/2018	Bond Future		131.62610	131.62610		132.51040	132.51040			0.00	0.00	0	0.00
I2050	On 07/02/2019	Bond Future		132.50473	132.50473		133.40911	133.40911			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		255.10900	255.10900		256.08800	256.08800			0.00	10,204,360.00	4	694.00
IGOV	On 02/08/2018	Index Future		259.77000	259.77000		260.76700	260.76700			0.00	0.00	0	822.00
IGOV	On 01/11/2018	Index Future		264.53900	264.53900		265.55400	265.55400			0.00	0.00	0	241.00
IGOV	On 07/02/2019	Index Future		269.86600	269.86600		270.90600	270.90600			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		0.12320	0.12320		0.12260	0.12260			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future		0.12200	0.12200		0.12070	0.12070			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future		0.12160	0.12160		0.12050	0.12050			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.11960	0.11960		0.12030	0.12030			0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future		1.57990	1.57990		1.57370	1.57370		12.33	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future		1.60380	1.60380		1.59750	1.59750		13.02	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future		1.62670	1.62670		1.62050	1.62050		12.91	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.67250	1.67250		1.66580	1.66580		12.78	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			8.87000		8.87000		8.85030	8.85030		11.19	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			8.97270		8.97270		8.95310	8.95310		11.70	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			9.07440		9.07440		9.05410	9.05410		12.31	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.58370		9.58370		9.56650	9.56650		13.22	0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.26970		1.26970		1.26710	1.26710			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.27770		1.27770		1.27510	1.27510			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.28580		1.28580		1.28310	1.28310			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.35010		1.35010		1.34820	1.34820			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.40000		1.40000		1.39830	1.39830			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.40590		1.40590		1.40430	1.40430			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.22640		1.22640		1.22780	1.22780			0.00	61,320.00	50	140.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.23540		1.23540		1.23680	1.23680			0.00	0.00	0	0.00
R / ¥	On 03/05/2018	Any day expiry			8.81350		8.81350	0.11333	8.82650	8.82650		12.46	0.00	0.00	0	0.00
R / ¥	On 03/05/2018	Any day expiry	8.94	Call	299.67430		0.02997	0.11333	338.59920	0.03386	299.674	13.90	0.26	0.00	0	100,000.00
R / ¥	On 29/06/2018	Any day expiry			8.71190		8.71190	0.11333	8.72350	8.72350		13.67	0.00	0.00	0	0.00
R / ¥	On 29/06/2018	Any day expiry	8.34	Put	818.89350		0.08189	0.11333	850.99920	0.08510	818.894	15.18	0.24	0.00	0	110,000.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.73090		8.73090	0.11333	8.74260	8.74260		13.21	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	2,655.77410		0.26558	0.11333	2,619.84840	0.26198	2,655.774	12.80	0.63	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.57560		8.57560	0.11333	8.58660	8.58660		14.94	0.00	0.00	0	283.00
R186	On 03/05/2018	Bond Future			8.22403		117.82140		8.15564	118.27626		6.18	0.00	4,962,755,189.40	42,121	65,592.00
R186	On 03/05/2018	Bond Future	7.85	Call	4.99000		0.00499		20.04000	0.02004	4.990	6.02	0.01	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.25	Put	397.53000		0.39753		252.70000	0.25270	397.530	6.49	0.44	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.35	Put	179.59000		0.17959		107.50000	0.10750	179.590	6.61	0.25	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.40	Put	113.92000		0.11392		66.53000	0.06653	113.920	6.68	0.17	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.50	Put	40.87000		0.04087		23.02000	0.02302	40.870	6.80	0.07	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.85	Put	0.37000		0.00037		0.22000	0.00022	0.370	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	0	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.42	0.00	0.00	0	3,200.00
R186	On 02/08/2018	Bond Future			8.26566		114.63833		8.19421	115.10161		6.87	0.00	5,304,086,252.44	46,268	135,785.00
R186	On 02/08/2018	Bond Future	7.50	Call	173.66000		0.17366		228.06000	0.22806	173.660	6.35	0.10	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.25	Call	1,632.38000		1.63238		1,881.48000	1.88148	1,632.380	7.03	0.50	0.00	0	3,020.00
R186	On 01/11/2018	Bond Future			8.30526		116.72044		8.23056	117.19239		6.93	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	1,386.49000		1.38649		1,570.39000	1.57039	1,386.490	6.84	0.36	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	2,946.12000		2.94612		3,230.07000	3.23007	2,946.120	7.25	0.57	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	784.52000		0.78452		696.67000	0.69667	784.520	7.80	0.21	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			8.34826		113.72310		8.26964	114.20568		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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186/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			305.45362		305.45362		306.01977	306.01977			0.00	11,607,237.56	38	1,400.00
R197	On 02/08/2018	Bond Future			303.86902		303.86902		304.44772	304.44772			0.00	11,547,022.76	38	2,350.00
R197	On 01/11/2018	Bond Future			309.44822		309.44822		310.03601	310.03601			0.00	0.00	0	0.00
R197	On 07/02/2019	Bond Future			308.32010		308.32010		308.92492	308.92492			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			241.20246		241.20246		242.54499	242.54499		3.97	0.00	1,253,770,387.08	5,198	19,277.00
R202	On 02/08/2018	Bond Future			241.80304		241.80304		243.17192	243.17192			0.00	1,256,892,201.92	5,198	9,109.00
R202	On 01/11/2018	Bond Future			246.24296		246.24296		247.63579	247.63579			0.00	0.00	0	0.00
R202	On 07/02/2019	Bond Future			247.29246		247.29246		248.71752	248.71752			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			7.70254		101.62387		7.63827	101.87912		3.96	0.00	1,567,243,323.14	15,422	69,123.00
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			7.72690		103.44866		7.65840	103.70864		3.94	0.00	1,625,178,448.60	15,710	27,573.00
R2023	On 01/11/2018	Bond Future			7.75459		101.40067		7.68132	101.66564		3.79	0.00	0.00	0	0.00
R2023	On 07/02/2019	Bond Future			7.78510		103.40666		7.70569	103.67801		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			8.61942		97.60646		8.54629	98.12536		8.32	0.00	1,194,215,038.10	12,235	79,570.00
R2030	On 02/08/2018	Bond Future			8.66774		95.35352		8.59198	95.88193		9.26	0.00	1,192,681,828.16	12,508	29,792.00
R2030	On 02/08/2018	Bond Future	8.51	Call	1,356.79000		1.35679		1,597.47000	1.59747	1,356.790	9.27	0.42	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	2,884.93000		2.88493		3,244.15000	3.24415	2,884.930	9.83	0.64	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	370.55000		0.37055		310.03000	0.31003	370.550	10.65	0.13	0.00	0	7,850.00
R2030	On 01/11/2018	Bond Future			8.71009		97.08525		8.63166	97.62354		9.43	0.00	0.00	0	0.00
R2030	On 07/02/2019	Bond Future			8.75643		94.99623		8.67481	95.54624		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			8.79924		96.48649		8.72102	97.09049		9.41	0.00	886,421,383.63	9,187	59,776.00
R2032	On 02/08/2018	Bond Future			8.84602		98.21905		8.76525	98.83404		10.07	0.00	902,338,412.35	9,187	18,207.00
R2032	On 01/11/2018	Bond Future			8.89298		95.84743		8.80951	96.47390		10.66	0.00	0.00	0	0.00
R2032	On 07/02/2019	Bond Future			8.94393		97.74347		8.85733	98.38337		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			8.94422		101.04519		8.86600	101.71945		10.30	0.00	5,170,583,417.49	51,171	36,087.00
R2035	On 03/05/2018	Bond Future	8.75	Call	135.12000		0.13512		309.01000	0.30901	135.120	10.40	0.16	0.00	0	1,000.00
R2035	On 03/05/2018	Bond Future	9.25	Put	60.61000		0.06061		33.48000	0.03348	60.610	11.43	0.07	0.00	0	1,000.00
R2035	On 02/08/2018	Bond Future			8.99080		102.85965		8.91017	103.54609		11.04	0.00	5,310,746,589.15	51,631	57,356.00
R2035	On 01/11/2018	Bond Future			9.03941		100.23086		8.95624	100.93011		11.71	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
R2035	On 07/02/2019	Bond Future		9.09321	102.21368		9.00706	102.92783		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		9.03962	97.42415		8.96162	98.10040		10.88	0.00	1,614,123,317.20	16,568	40,864.00
R2037	On 02/08/2018	Bond Future		9.09064	94.91760		9.01025	95.60620		12.18	0.00	1,502,355,772.80	15,828	31,846.00
R2037	On 01/11/2018	Bond Future		9.13630	96.64140		9.05353	97.34278		12.40	0.00	0.00	0	0.00
R2037	On 07/02/2019	Bond Future		9.18628	94.29297		9.10071	95.00925		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		6.78731	103.74601		6.78092	103.74986		0.33	0.00	6,743,490.65	65	14,720.00
R204	On 02/08/2018	Bond Future		6.41595	101.57183		6.40492	101.57590		0.24	0.00	3,758,157.71	37	6,407.00
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		9.10961	101.35704		9.02659	102.13556		11.51	0.00	113,215,813.68	1,117	37,215.00
R2040	On 03/05/2018	Bond Future	8.50	Call	0.18000	0.00018	1.60000	0.00160	0.180	10.80	0.00	0.00	0	1,011.00
R2040	On 03/05/2018	Bond Future	9.00	Call	344.06000	0.34406	673.25000	0.67325	344.060	11.74	0.29	0.00	0	1,239.00
R2040	On 03/05/2018	Bond Future	10.00	Call	7,773.24000	7.77324	8,551.73000	8.55173	7,773.240	13.79	1.00	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future		9.16055	98.67082		9.07505	99.46346		12.89	0.00	110,215,305.94	1,117	17,537.00
R2040	On 01/11/2018	Bond Future		9.20623	100.46274		9.11826	101.27009		13.12	0.00	0.00	0	0.00
R2040	On 07/02/2019	Bond Future		9.25621	97.93928		9.16534	98.76373		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		9.14947	98.39104		9.07141	99.13872		12.23	0.00	272,051,225.60	2,765	12,177.00
R2044	On 02/08/2018	Bond Future		9.19885	95.77676		9.11853	96.53802		13.70	0.00	265,397,401.96	2,771	19,523.00
R2044	On 01/11/2018	Bond Future		9.24313	97.51610		9.16056	98.29155		13.96	0.00	0.00	0	0.00
R2044	On 07/02/2019	Bond Future		9.29150	95.05963		9.20630	95.85148		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		9.12893	97.75689		9.05061	98.53382		12.75	0.00	435,018,160.50	4,450	38,095.00
R2048	On 02/08/2018	Bond Future		9.17247	99.51223		9.09199	100.30327		13.71	0.00	442,829,423.50	4,450	98,454.00
R2048	On 01/11/2018	Bond Future		9.21750	96.88599		9.13477	97.69171		14.60	0.00	0.00	0	0.00
R2048	On 07/02/2019	Bond Future		9.26704	98.80261		9.18169	99.62531		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		7.13031	102.43542		7.05388	102.55537		1.01	0.00	395,195,850.36	3,858	18,089.00
R207	On 02/08/2018	Bond Future		7.11077	100.63334		7.02005	100.75561		0.97	0.00	386,130,125.58	3,837	7,234.00
R207	On 01/11/2018	Bond Future		7.04524	102.46102		6.93460	102.58580		0.88	0.00	0.00	0	0.00
R207	On 07/02/2019	Bond Future		6.92040	100.84251		6.77506	100.97087		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

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	On 03/05/2018	Bond Future			7.35134		99.14746		7.27606	99.33915		2.12	0.00	601,329,344.90	6,065	24,727.00
R208	On 02/08/2018	Bond Future			7.35792		100.92779		7.27481	101.12308		1.98	0.00	612,127,046.35	6,065	24,189.00
R208	On 01/11/2018	Bond Future			7.35824		99.36098		7.26557	99.56008		1.92	0.00	0.00	0	0.00
R208	On 07/02/2019	Bond Future			7.35116		101.32659		7.24526	101.53075		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
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			8.97397		76.59220		8.89566	77.16146		11.36	0.00	76,975,161.00	1,005	103,571.00
R209	On 03/05/2018	Bond Future	9.19	Call	1,648.14000		1.64814		2,168.96000	2.16896	1,648.140	12.26	0.86	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.47	Put	5.78000		0.00578		3.06000	0.00306	5.780	12.90	0.01	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.75	Call	5,319.27000		5.31927		5,888.47000	5.88847	5,319.270	13.54	1.00	0.00	0	435.00
R209	On 03/05/2018	Bond Future	9.77	Put	0.11000		0.00011		0.06000	0.00006	0.110	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			9.01780		77.96755		8.93730	78.54710		12.22	0.00	139,405,979.40	1,788	76,299.00
R209	On 02/08/2018	Bond Future	8.46	Call	540.66000		0.54066		678.47000	0.67847	540.660	11.69	0.21	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	591.68000		0.59168		738.46000	0.73846	591.680	11.74	0.22	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	2,769.41000		2.76941		2,448.29000	2.44829	2,769.410	12.28	0.59	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	1,841.43000		1.84143		2,143.33000	2.14333	1,841.430	12.51	0.48	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	1,484.30000		1.48430		1,282.99000	1.28299	1,484.300	12.98	0.38	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	1,002.41000		1.00241		856.60000	0.85660	1,002.410	13.38	0.28	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	5,053.54000		5.05354		5,532.31000	5.53231	5,053.540	13.80	0.80	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	179.65000		0.17965		146.68000	0.14668	179.650	14.06	0.07	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	27.44000		0.02744		21.43000	0.02143	27.440	14.06	0.01	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.06161		76.23556		8.97881	76.82587		12.96	0.00	0.00	0	0.00
R209	On 07/02/2019	Bond Future			9.10891		77.74359		9.02345	78.34650		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			187.30161		187.30161		187.32432	187.32432			0.00	0.00	0	1,460.00
R210	On 02/08/2018	Bond Future			190.72308		190.72308		190.74745	190.74745			0.00	0.00	0	699.00
R210	On 01/11/2018	Bond Future			191.72446		191.72446		191.74855	191.74855			0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future			195.58493		195.58493		195.61280	195.61280			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

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
R212	On 03/05/2018	Bond Future	154.84166		154.84166		154.86827	154.86827			0.00	4,645,249.80	30	3,818.00
R212	On 02/08/2018	Bond Future	155.56819		155.56819		155.59638	155.59638			0.00	95,052,164.09	611	3,975.00
R212	On 01/11/2018	Bond Future	158.42451		158.42451		158.45245	158.45245			0.00	0.00	0	0.00
R212	On 07/02/2019	Bond Future	159.46049		159.46049		159.49172	159.49172			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
R213	On 03/05/2018	Bond Future	8.69890		88.32485		8.62553	88.83687		9.12	0.00	132,222,300.45	1,497	27,323.00
R213	On 02/08/2018	Bond Future	8.74163		89.91082		8.66587	90.43216		9.80	0.00	384,728,398.78	4,279	22,284.00
R213	On 01/11/2018	Bond Future	8.78656		87.99695		8.70828	88.52800		10.39	0.00	0.00	0	0.00
R213	On 07/02/2019	Bond Future	8.83633		89.73777		8.75505	90.28035		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	9.09389		76.42919		9.01555	77.03202		12.30	0.00	274,610,079.67	3,593	26,834.00
R214	On 02/08/2018	Bond Future	9.13688		77.80163		9.05643	78.41534		13.24	0.00	279,541,256.59	3,593	23,997.00
R214	On 01/11/2018	Bond Future	9.18141		75.92115		9.09875	76.54626		14.09	0.00	0.00	0	0.00
R214	On 07/02/2019	Bond Future	9.23039		77.42304		9.14515	78.06140		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	9.42350		9.42350		9.34770	9.34770		10.80	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	9.55260		9.55260		9.47580	9.47580		11.32	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	9.67700		9.67700		9.59920	9.59920		11.66	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.24720		10.24720		10.16940	10.16940		12.47	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	2.99400		2.99400		2.96160	2.96160		12.71	0.00	0.00	0	12,120.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.94390		2.94390		2.91380	2.91380		12.97	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.89590		2.89590		2.86760	2.86760		13.00	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.89210		2.89210		2.86510	2.86510		13.15	0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.27590		1.27590		1.27340	1.27340			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.24920		1.24920		1.24860	1.24860			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.22520		1.22520		1.22620	1.22620			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.17990		1.17990		1.18350	1.18350			0.00	0.00	0	0.00
Total for Derivatives :												53,014,106,677.07	630,665	7 032 371.00
Grand Total:												53,014,106,677.07	630,665	7 032 371.00