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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/12/2017

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 29/12/2017	Any day expiry	12.29500	12.29500		12.32820	12.32820		10.14	0.00	12,295,000.00	1,000	0.00	
\$ / R	On 02/01/2018	Any day expiry	12.29710	12.29710		12.32820	12.32820		10.58	0.00	0.00	0	0.00	
\$ / R	On 04/01/2018	Any day expiry	12.29710	12.29710		12.32300	12.32300		13.21	0.00	0.00	0	195.00	
\$ / R	On 08/01/2018	Any day expiry	12.30470	12.30470		12.33060	12.33060		13.58	0.00	0.00	0	0.00	
\$ / R	On 08/01/2018	Any day expiry	13.25	Put	948.40750	0.94841	922.65680	0.92266	948.408	21.50	0.98	0.00	0	20,000.00
\$ / R	On 09/01/2018	Any day expiry	12.30660	12.30660		12.33250	12.33250		13.80	0.00	0.00	0	220.00	
\$ / R	On 09/01/2018	Any day expiry	897.36860	0.89737		871.57720	0.87158	897.369	20.33	0.98	0.00	0	2,000.00	
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	0.06070	0.00006	0.09270	0.00009	0.061	30.74	0.00	0	1,000.00	
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	0.08000	0.00008	0.09490	0.00009	0.080	32.64	0.00	0	1,000.00	
\$ / R	On 10/01/2018	Any day expiry	12.30860	12.30860		12.33430	12.33430		13.98	0.00	0.00	0	1,126.00	
\$ / R	On 12/01/2018	Any day expiry	12.31230	12.31230		12.33810	12.33810		14.23	0.00	0.00	0	241.00	
\$ / R	On 15/01/2018	Any day expiry	12.31780	12.31780		12.34360	12.34360		13.88	0.00	0.00	0	574.00	
\$ / R	On 15/01/2018	Any day expiry	12.39	Put	190.28130	0.19028	177.25010	0.17725	190.281	14.24	0.57	0.00	0	277.00
\$ / R	On 15/01/2018	Any day expiry	12.46	Call	94.03690	0.09404	105.14840	0.10515	94.037	14.52	0.36	0.00	0	277.00
\$ / R	On 15/01/2018	Any day expiry	12.72	Put	440.17930	0.44018	420.48390	0.42048	440.179	15.56	0.83	0.00	0	427.00
\$ / R	On 15/01/2018	Any day expiry	12.83	Call	25.35980	0.02536	29.95720	0.02996	25.360	16.00	0.12	0.00	0	427.00

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 15/01/2018	Any day expiry	13.50	Put	1,185.71330	1.18571	1,160.38830	1.16039	1,185.713	20.12	0.98	0.00	0	238.00
\$ / R	On 15/01/2018	Any day expiry	13.75	Call	1.90620	0.00191	2.16220	0.00216	1.906	21.66	0.01	0.00	0	238.00
\$ / R	On 15/01/2018	Any day expiry	14.12	Call	0.86580	0.00087	0.99140	0.00099	0.866	23.93	0.00	0.00	0	50,000.00
\$ / R	On 16/01/2018	Any day expiry			12.31970	12.31970	12.34550	12.34550		13.99	0.00	0.00	0	500.00
\$ / R	On 18/01/2018	Any day expiry			12.32340	12.32340	12.34920	12.34920		14.15	0.00	0.00	0	241.00
\$ / R	On 18/01/2018	Any day expiry	13.90	Put	1,578.71270	1.57871	1,553.09200	1.55309	1,578.713	21.88	0.99	0.00	0	20,000.00
\$ / R	On 19/01/2018	Any day expiry			12.32530	12.32530	12.35110	12.35110		14.43	0.00	0.00	0	0.00
\$ / R	On 25/01/2018	Any day expiry			12.33640	12.33640	12.36220	12.36220		14.41	0.00	0.00	0	70.00
\$ / R	On 31/01/2018	Any day expiry			12.34760	12.34760	12.37340	12.37340		14.40	0.00	0.00	0	144,845.00
\$ / R	On 31/01/2018	Any day expiry	12.25	Put	163.48480	0.16348	150.26790	0.15027	163.485	14.14	0.42	0.00	0	440.00
\$ / R	On 31/01/2018	Any day expiry	12.36	Call	207.71450	0.20771	218.45330	0.21845	207.715	14.43	0.50	0.00	0	440.00
\$ / R	On 31/01/2018	Any day expiry	12.80	Put	531.85250	0.53185	511.21670	0.51122	531.853	15.99	0.77	0.00	0	25,000.00
\$ / R	On 31/01/2018	Any day expiry	13.16	Put	844.18200	0.84418	821.71030	0.82171	844.182	16.80	0.89	0.00	0	19,500.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	926.96390	0.92696	904.19780	0.90420	926.964	16.92	0.91	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	945.57830	0.94558	922.74590	0.92275	945.578	16.94	0.92	0.00	0	2,883.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	973.63320	0.97363	950.70270	0.95070	973.633	16.98	0.92	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	1,068.18260	1.06818	1,044.92750	1.04493	1,068.183	17.12	0.94	0.00	0	168,000.00
\$ / R	On 31/01/2018	Any day expiry	13.90	Call	4.60550	0.00461	5.44890	0.00545	4.606	18.65	0.02	0.00	0	42,000.00
\$ / R	On 31/01/2018	Any day expiry	14.00	Call	3.79710	0.00380	4.42580	0.00443	3.797	19.08	0.02	0.00	0	23,300.00
\$ / R	On 31/01/2018	Any day expiry	14.25	Call	2.41330	0.00241	2.69570	0.00270	2.413	20.14	0.01	0.00	0	29,000.00
\$ / R	On 01/02/2018	Any day expiry			12.34940	12.34940	12.37520	12.37520		14.43	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	12.57	Put	357.38510	0.35739	339.37230	0.33937	357.385	15.19	0.64	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	13.04	Put	737.50170	0.73750	716.11480	0.71611	737.502	16.66	0.85	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	835.53910	0.83554	813.42740	0.81343	835.539	16.82	0.88	0.00	0	3,496.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	1.08230	0.00108	1.01490	0.00101	1.082	25.27	0.00	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	1.11550	0.00112	1.08150	0.00108	1.115	27.43	0.00	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.79	Call	1.16220	0.00116	1.15680	0.00116	1.162	29.39	0.00	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	15.88	Call	1.18100	0.00118	1.18500	0.00119	1.181	30.04	0.00	0.00	0	773.00
\$ / R	On 06/02/2018	Any day expiry			12.35870	12.35870	12.38440	12.38440		14.38	0.00	0.00	0	0.00
\$ / R	On 06/02/2018	Any day expiry	13.20	Put	881.74950	0.88175	859.71060	0.85971	881.749	16.93	0.88	0.00	0	35,000.00
\$ / R	On 06/02/2018	Any day expiry	13.80	Put	1,451.54920	1.45155	1,426.90950	1.42691	1,451.549	18.39	0.96	0.00	0	35,000.00
\$ / R	On 08/02/2018	Any day expiry			12.36230	12.36230	12.38810	12.38810		14.44	0.00	0.00	0	0.00
\$ / R	On 08/02/2018	Any day expiry	13.16	Put	847.00920	0.84701	825.33050	0.82533	847.009	16.91	0.86	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	13.86	Put	1,508.54950	1.50855	1,483.83760	1.48384	1,508.550	18.65	0.96	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	15.05	Call	1.87100	0.00187	1.71200	0.00171	1.871	23.11	0.01	0.00	0	1,880.00
\$ / R	On 12/02/2018	Any day expiry			12.36950	12.36950	12.39540	12.39540		14.37	0.00	0.00	0	0.00
\$ / R	On 12/02/2018	Any day expiry	13.75	Put	1,397.50250	1.39750	1,373.21580	1.37322	1,397.503	18.21	0.95	0.00	0	20,000.00
\$ / R	On 12/02/2018	Any day expiry	13.90	Put	1,543.18770	1.54319	1,518.49150	1.51849	1,543.188	18.61	0.96	0.00	0	20,000.00
\$ / R	On 13/02/2018	Any day expiry			12.37140	12.37140	12.39720	12.39720		14.40	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			12.37500	12.37500	12.40090	12.40090		14.59	0.00	0.00	0	10.00
\$ / R	On 16/02/2018	Any day expiry			12.37680	12.37680	12.40270	12.40270		14.62	0.00	0.00	0	0.00
\$ / R	On 16/02/2018	Any day expiry	14.20	Put	1,832.65030	1.83265	1,807.65690	1.80766	1,832.650	19.37	0.97	0.00	0	20,000.00
\$ / R	On 28/02/2018	Any day expiry			12.39850	12.39850	12.42470	12.42470		14.54	0.00	0.00	0	1,000.00
\$ / R	On 28/02/2018	Any day expiry	13.80	Call	32.47800	0.03248	34.98510	0.03499	32.478	18.17	0.08	0.00	0	8,500.00

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 28/02/2018	Any day expiry	14.18	Put	1,798.72290	1.79872	1,773.87130	1.77387	1,798.723	18.93	0.96	0.00	0	2,186.00
\$ / R	On 01/03/2018	Any day expiry			12.40040	12.40040	12.42660	12.42660		14.55	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry			12.40220	12.40220	12.42840	12.42840		14.57	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry	13.40	Put	1,064.36730	1.06437	1,042.72970	1.04273	1,064.367	17.30	0.85	0.00	0	100,000.00
\$ / R	On 15/03/2018	Any day expiry			12.42550	12.42550	12.45180	12.45180		14.72	0.00	0.00	0	5,397.00
\$ / R	On 19/03/2018	Foreign Exchange Future			12.43270	12.43270	12.45900	12.45900		14.68	0.00	102,482,746.10	8,243	1,048,770.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	144.28620	0.14429	138.48350	0.13848	144.286	13.78	0.28	0.00	0	228,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.13	Put	193.08190	0.19308	185.68360	0.18568	193.082	14.04	0.34	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.25	Put	245.85390	0.24585	236.89240	0.23689	245.854	14.28	0.40	0.00	0	3,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	300.63200	0.30063	290.20650	0.29021	300.632	14.50	0.45	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	322.02930	0.32203	311.06730	0.31107	322.029	14.58	0.47	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	379.71070	0.37971	367.41560	0.36742	379.711	14.82	0.52	0.00	0	25,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.57	Put	423.40010	0.42340	410.18090	0.41018	423.400	15.01	0.55	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Call	242.68380	0.24268	254.13040	0.25413	242.684	15.37	0.40	0.00	0	11,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Put	509.98380	0.50998	495.13040	0.49513	509.984	15.37	0.60	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.75	Call	227.73640	0.22774	238.58240	0.23858	227.736	15.51	0.38	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.82	Put	595.61340	0.59561	579.35570	0.57936	595.613	15.70	0.65	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	686.07590	0.68608	668.53300	0.66853	686.076	16.03	0.69	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.95	Call	176.51320	0.17651	185.16820	0.18517	176.513	16.06	0.31	0.00	0	13,200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	732.93160	0.73293	714.79300	0.71479	732.932	16.20	0.71	0.00	0	100,016.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Put	894.94510	0.89495	875.26960	0.87527	894.945	16.70	0.77	0.00	0	1,073.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Call	127.64510	0.12765	134.26960	0.13427	127.645	16.70	0.23	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.21	Put	903.28070	0.90328	883.54010	0.88354	903.281	16.72	0.77	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	911.63830	0.91164	891.83330	0.89183	911.638	16.74	0.77	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	936.84240	0.93684	916.84380	0.91684	936.842	16.82	0.78	0.00	0	45,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.32	Put	996.37140	0.99637	975.94500	0.97594	996.371	16.98	0.80	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.35	Call	104.87610	0.10488	110.57720	0.11058	104.876	17.06	0.20	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	1,048.14890	1.04815	1,027.37910	1.02738	1,048.149	17.13	0.81	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	1,065.55240	1.06555	1,044.67360	1.04467	1,065.552	17.18	0.81	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	86.27830	0.08628	91.17820	0.09118	86.278	17.42	0.17	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	1,153.57830	1.15358	1,132.17820	1.13218	1,153.578	17.42	0.83	0.00	0	17,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.52	Put	1,171.37210	1.17137	1,149.87540	1.14988	1,171.372	17.46	0.84	0.00	0	7,200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	1,243.12620	1.24313	1,221.25790	1.22126	1,243.126	17.66	0.85	0.00	0	200,389.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.66	Call	70.20690	0.07021	74.37820	0.07438	70.207	17.80	0.14	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.70	Call	66.70770	0.06671	70.71560	0.07072	66.708	17.90	0.13	0.00	0	25,150.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.74	Put	1,370.17840	1.37018	1,347.67240	1.34767	1,370.178	17.95	0.87	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	61.04290	0.06104	64.73350	0.06473	61.043	17.98	0.12	0.00	0	4,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.79	Call	58.38610	0.05839	61.92540	0.06193	58.386	18.02	0.12	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.84	Put	1,461.50400	1.46150	1,438.50300	1.43850	1,461.504	18.08	0.89	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	1,526.13090	1.52613	1,502.81560	1.50282	1,526.131	18.17	0.90	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Call	47.39250	0.04739	50.29270	0.05029	47.393	18.20	0.10	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Put	1,544.69250	1.54469	1,521.29270	1.52129	1,544.693	18.20	0.90	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.95	Put	1,563.29620	1.56330	1,539.81390	1.53981	1,563.296	18.23	0.90	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.98	Put	1,591.27560	1.59128	1,567.67280	1.56767	1,591.276	18.27	0.91	0.00	0	200.00

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\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	42.67640	0.04268	45.29610	0.04530	42.676	18.29	0.09	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.02	Call	41.41480	0.04141	43.95880	0.04396	41.415	18.32	0.09	0.00	0	55.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05	Put	1,656.89070	1.65689	1,633.02450	1.63302	1,656.891	18.36	0.92	0.00	0	500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.07	Call	38.41920	0.03842	40.78200	0.04078	38.419	18.39	0.08	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.12	Call	35.63530	0.03564	37.82830	0.03783	35.635	18.45	0.08	0.00	0	4,951.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.16	Put	1,760.85230	1.76085	1,736.61660	1.73662	1,760.852	18.51	0.93	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	1,779.85580	1.77986	1,755.55950	1.75556	1,779.856	18.53	0.93	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Call	31.58930	0.03159	33.53240	0.03353	31.589	18.56	0.07	0.00	0	73.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.22	Put	1,817.95040	1.81795	1,793.53530	1.79354	1,817.950	18.59	0.93	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.42	Call	22.65990	0.02266	24.04150	0.02404	22.660	18.85	0.05	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.44	Call	21.98510	0.02199	23.32370	0.02332	21.985	18.88	0.05	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	21.65550	0.02166	22.97280	0.02297	21.656	18.89	0.05	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	2,077.68540	2.07769	2,052.62110	2.05262	2,077.685	18.94	0.95	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	2,087.37930	2.08738	2,062.29580	2.06230	2,087.379	18.96	0.95	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Call	20.07930	0.02008	21.29580	0.02130	20.079	18.96	0.05	0.00	0	10,490.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	2,106.78200	2.10678	2,081.66020	2.08166	2,106.782	18.98	0.96	0.00	0	850.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.54	Call	18.90190	0.01890	20.04300	0.02004	18.902	19.01	0.04	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.57	Call	18.06450	0.01806	19.15160	0.01915	18.065	19.05	0.04	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.60	Call	17.26440	0.01726	18.29990	0.01830	17.264	19.09	0.04	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	13.76970	0.01377	14.57930	0.01458	13.770	19.29	0.03	0.00	0	25,047.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	11.67020	0.01167	12.34400	0.01234	11.670	19.44	0.03	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	10.99030	0.01099	11.62000	0.01162	10.990	19.49	0.03	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	10.82690	0.01083	11.44580	0.01145	10.827	19.50	0.03	0.00	0	18,718.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.95	Call	10.19740	0.01020	10.77580	0.01078	10.197	19.55	0.02	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	9.92340	0.00992	10.50140	0.01050	9.923	19.76	0.02	0.00	0	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	9.37490	0.00937	9.95210	0.00995	9.375	20.23	0.02	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	8.73060	0.00873	9.30740	0.00931	8.731	20.86	0.02	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	8.02380	0.00802	8.60180	0.00860	8.024	21.70	0.02	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	7.90040	0.00790	8.47860	0.00848	7.900	21.87	0.02	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	7.69650	0.00770	8.27570	0.00828	7.696	22.16	0.02	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	7.38100	0.00738	7.96190	0.00796	7.381	22.67	0.02	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	6.73020	0.00673	7.31850	0.00732	6.730	23.97	0.01	0.00	0	13,176.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	6.46930	0.00647	7.06290	0.00706	6.469	24.64	0.01	0.00	0	225,000.00
\$ / R	On 29/03/2018	Any day expiry	12.45060		12.45060	12.45060	12.47710	12.47710		14.71	0.00	0.00	0	1,199.00
\$ / R	On 24/04/2018	Any day expiry	12.49720		12.49720	12.49720	12.52470	12.52470		14.76	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry	12.49900		12.49900	12.49900	12.52650	12.52650		14.76	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	2,532.46960	2.53247	2,507.01920	2.50702	2,532.470	19.56	0.94	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	15.23410	0.01523	16.32700	0.01633	15.234	21.03	0.03	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry	12.50790		12.50790	12.50790	12.53570	12.53570		14.73	0.00	0.00	0	110.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	1,411.61790	1.41162	1,389.96140	1.38996	1,411.618	17.65	0.82	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	27.99790	0.02800	29.84090	0.02984	27.998	19.87	0.05	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	18.74750	0.01875	20.07220	0.02007	18.748	20.55	0.03	0.00	0	500.00
\$ / R	On 09/05/2018	Any day expiry	12.52400		12.52400	12.52400	12.55230	12.55230		14.72	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	576.57110	0.57657	560.75390	0.56075	576.571	15.26	0.56	0.00	0	1,880.00

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 09/05/2018	Any day expiry	13.86	Put	1,461.58590	1.46159	1,439.57920	1.43958	1,461.586	17.66	0.82	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	22.15620	0.02216	23.77960	0.02378	22.156	20.17	0.04	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			12.52760	12.52760	12.55590	12.55590		14.83	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			12.53300	12.53300	12.56150	12.56150		14.80	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	585.59560	0.58560	569.74420	0.56974	585.596	15.25	0.55	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	2,039.04410	2.03904	2,014.66950	2.01467	2,039.044	18.60	0.89	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	20.99110	0.02099	22.27380	0.02227	20.991	20.15	0.04	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			12.53480	12.53480	12.56330	12.56330		14.81	0.00	0.00	0	0.00
\$ / R	On 31/05/2018	Any day expiry			12.56340	12.56340	12.59270	12.59270		14.79	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,404.51700	1.40452	1,382.07640	1.38208	1,404.517	17.40	0.78	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	37.30210	0.03730	40.69010	0.04069	37.302	19.41	0.06	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	21.86370	0.02186	24.42500	0.02442	21.864	19.51	0.04	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			12.59560	12.59560	12.62580	12.62580		14.84	0.00	15,076,933.20	1,197	173,975.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	38.79120	0.03879	38.21900	0.03822	38.791	13.89	0.07	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	89.67520	0.08968	83.56220	0.08356	89.675	13.22	0.15	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	225.79590	0.22580	215.20150	0.21520	225.796	13.83	0.29	0.00	0	20,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	272.93320	0.27293	261.32920	0.26133	272.933	14.03	0.33	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	329.89800	0.32990	317.24430	0.31724	329.898	14.25	0.37	0.00	0	84,749.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	353.41600	0.35342	340.37020	0.34037	353.416	14.33	0.39	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	403.08120	0.40308	389.27410	0.38927	403.081	14.50	0.42	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	456.15780	0.45616	441.62460	0.44162	456.158	14.67	0.45	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	604.60420	0.60460	587.73600	0.58774	604.604	15.14	0.53	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	744.37230	0.74437	726.05070	0.72605	744.372	15.57	0.58	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	772.31150	0.77231	753.73640	0.75374	772.311	15.65	0.60	0.00	0	30,358.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	807.79680	0.80780	788.90650	0.78891	807.797	15.75	0.61	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	895.34370	0.89534	875.74080	0.87574	895.344	15.99	0.64	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	917.73430	0.91773	897.96060	0.89796	917.734	16.05	0.65	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	932.76620	0.93277	912.88250	0.91288	932.766	16.09	0.65	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	993.70260	0.99370	973.41120	0.97341	993.703	16.25	0.67	0.00	0	25,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,119.26700	1.11927	1,098.15290	1.09815	1,119.267	16.57	0.70	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,135.28900	1.13529	1,114.07860	1.11408	1,135.289	16.61	0.71	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,151.37640	1.15138	1,130.07090	1.13007	1,151.376	16.65	0.71	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,265.81900	1.26582	1,243.87830	1.24388	1,265.819	16.93	0.74	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,357.81230	1.35781	1,335.41220	1.33541	1,357.812	17.15	0.75	0.00	0	84,749.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,400.18180	1.40018	1,377.58280	1.37758	1,400.182	17.25	0.76	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,408.69570	1.40870	1,386.05670	1.38606	1,408.696	17.27	0.76	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,425.75950	1.42576	1,403.04370	1.40304	1,425.760	17.31	0.77	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,434.31180	1.43431	1,411.55940	1.41156	1,434.312	17.33	0.77	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,485.21350	1.48521	1,462.90250	1.46290	1,485.214	17.42	0.78	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,570.84980	1.57085	1,548.06780	1.54807	1,570.850	17.57	0.79	0.00	0	6,130.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	1,657.68140	1.65768	1,634.45540	1.63446	1,657.681	17.72	0.81	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	1,789.96300	1.78996	1,766.11970	1.76612	1,789.963	17.94	0.83	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	108.11000	0.10811	113.46040	0.11346	108.110	18.35	0.14	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	93.70180	0.09370	98.49320	0.09849	93.702	18.62	0.12	0.00	0	50.00

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	14.81	Call	86.62360	0.08662	91.13340	0.09113	86.624	18.77	0.12	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	74.76130	0.07476	78.78160	0.07878	74.761	19.05	0.10	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	68.55970	0.06856	72.49940	0.07250	68.560	19.20	0.09	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	66.50480	0.06650	70.88590	0.07089	66.505	19.21	0.09	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	61.29930	0.06130	66.46340	0.06646	61.299	19.23	0.09	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	56.47390	0.05647	61.41360	0.06141	56.474	19.25	0.08	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	49.38100	0.04938	53.97030	0.05397	49.381	19.28	0.07	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	45.91540	0.04592	50.32210	0.05032	45.915	19.30	0.07	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	44.50120	0.04450	48.83200	0.04883	44.501	19.31	0.06	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	33.84860	0.03385	37.55470	0.03755	33.849	19.38	0.05	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	22.77150	0.02277	25.70480	0.02570	22.772	19.48	0.04	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	17.92830	0.01793	20.46490	0.02046	17.928	19.54	0.03	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	17.33500	0.01734	19.83630	0.01984	17.335	19.55	0.03	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	15.76680	0.01577	18.16960	0.01817	15.767	19.55	0.03	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	15.21360	0.01521	17.55060	0.01755	15.214	19.55	0.03	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	13.01900	0.01302	15.08840	0.01509	13.019	19.55	0.02	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	9.37290	0.00937	10.96920	0.01097	9.373	19.55	0.02	0.00	0	84,749.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	8.49250	0.00849	9.96810	0.00997	8.493	19.55	0.01	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	6.53750	0.00654	7.73350	0.00773	6.538	19.55	0.01	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.28	Call	5.98640	0.00599	7.10030	0.00710	5.986	19.55	0.01	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	5.27490	0.00527	6.28020	0.00628	5.275	19.55	0.01	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			12.61530	12.61530	12.64600	12.64600		14.85	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,398.74210	1.39874	1,376.15760	1.37616	1,398.742	17.20	0.75	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	52.32530	0.05233	56.12690	0.05613	52.325	19.68	0.07	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	36.08610	0.03609	39.08200	0.03908	36.086	20.19	0.05	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.62070	12.62070	12.65150	12.65150		14.83	0.00	0.00	0	100.00
\$ / R	On 20/07/2018	Any day expiry			12.65240	12.65240	12.68280	12.68280		14.93	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.65940	12.65940	12.68970	12.68970		14.92	0.00	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.19	Put	1,723.89190	1.72389	1,701.36890	1.70137	1,723.892	17.67	0.79	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	1,951.13730	1.95114	1,927.70220	1.92770	1,951.137	18.04	0.82	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.72	Call	69.23760	0.06924	73.30490	0.07330	69.238	19.85	0.08	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	60.72530	0.06073	64.55430	0.06455	60.725	20.17	0.07	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.66120	12.66120	12.69150	12.69150		14.92	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			12.67180	12.67180	12.70190	12.70190		14.92	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,394.84340	1.39484	1,373.28010	1.37328	1,394.843	17.06	0.72	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	71.28870	0.07129	75.33570	0.07534	71.289	20.01	0.09	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	54.44370	0.05444	58.02280	0.05802	54.444	20.79	0.07	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.68410	12.68410	12.71400	12.71400		14.99	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	393.67630	0.39368	381.39310	0.38139	393.676	14.36	0.38	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,443.34950	1.44335	1,422.15870	1.42216	1,443.350	17.13	0.73	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	63.11560	0.06312	68.09950	0.06810	63.116	20.51	0.07	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.69470	12.69470	12.72440	12.72440		14.98	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.72640	12.72640	12.75570	12.75570		15.06	0.00	0.00	0	1,336.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,390.58560	1.39059	1,370.31860	1.37032	1,390.586	16.91	0.70	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	85.99310	0.08599	91.36620	0.09137	85.993	20.19	0.09	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	68.05760	0.06806	73.26890	0.07327	68.058	21.03	0.07	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			12.75630	12.75630	12.78520	12.78520		15.02	0.00	216,857.10	17	5,066.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	64.52490	0.06452	61.52320	0.06152	64.525	13.63	0.09	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	197.09510	0.19710	189.22940	0.18923	197.095	13.61	0.22	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	563.31430	0.56331	549.45300	0.54945	563.314	14.79	0.44	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	585.83180	0.58583	571.75880	0.57176	585.832	14.86	0.45	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	704.79180	0.70479	689.53470	0.68953	704.792	15.19	0.50	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	971.02030	0.97102	953.64430	0.95364	971.020	15.86	0.59	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.36	Put	1,049.98930	1.04999	1,032.10210	1.03210	1,049.989	16.05	0.61	0.00	0	2,179.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	375.49900	0.37550	385.06810	0.38507	375.499	16.55	0.34	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	103.43770	0.10344	107.87140	0.10787	103.438	19.98	0.11	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	100.29890	0.10030	104.67580	0.10468	100.299	20.09	0.10	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.08	Call	98.56770	0.09857	102.91260	0.10291	98.568	20.16	0.10	0.00	0	2,179.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	96.04860	0.09605	100.34550	0.10035	96.049	20.26	0.10	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	90.14470	0.09014	94.32980	0.09433	90.145	20.51	0.09	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.77570	12.77570	12.80430	12.80430		15.11	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,386.81070	1.38681	1,367.30020	1.36730	1,386.811	16.79	0.68	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	99.92220	0.09992	105.58310	0.10558	99.922	20.36	0.10	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	76.70030	0.07670	81.83050	0.08183	76.700	21.02	0.08	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.82250	12.82250	12.85140	12.85140		15.07	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.82940	12.82940	12.85840	12.85840		15.14	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.83280	12.83280	12.86190	12.86190		15.14	0.00	0.00	0	0.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,382.85890	1.38286	1,363.64640	1.36365	1,382.859	16.65	0.66	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	116.38770	0.11639	122.60420	0.12260	116.388	20.50	0.11	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	86.90410	0.08690	92.18330	0.09218	86.904	20.88	0.08	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.84150	12.84150	12.87060	12.87060		15.13	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	266.39890	0.26640	257.82720	0.25783	266.399	13.80	0.25	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,428.83740	1.42884	1,409.48070	1.40948	1,428.837	16.72	0.66	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	103.39740	0.10340	109.28610	0.10929	103.397	20.84	0.10	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.85530	12.85530	12.88460	12.88460		15.12	0.00	0.00	0	70.00
\$ / R	On 30/11/2018	Any day expiry			12.88460	12.88460	12.91420	12.91420		15.18	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,379.41680	1.37942	1,360.45450	1.36045	1,379.417	16.55	0.64	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	128.61740	0.12862	135.24420	0.13524	128.617	20.62	0.11	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	89.25700	0.08926	94.39470	0.09439	89.257	20.70	0.08	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			12.90360	12.90360	12.93340	12.93340		15.16	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,264.89090	1.26489	1,246.52880	1.24653	1,264.891	16.28	0.61	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	195.92760	0.19593	201.80760	0.20181	195.928	18.97	0.17	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			12.90880	12.90880	12.93870	12.93870		15.17	0.00	0.00	0	11,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.96	Put	795.89030	0.79589	780.99320	0.78099	795.890	15.25	0.48	0.00	0	23,443.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.24	Call	102.47040	0.10247	109.68610	0.10969	102.470	20.63	0.09	0.00	0	23,443.00
\$ / R	On 31/12/2018	Any day expiry			12.93810	12.93810	12.96830	12.96830		15.20	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,375.14110	1.37514	1,357.08780	1.35709	1,375.141	16.44	0.62	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	138.22570	0.13823	145.81450	0.14581	138.226	20.60	0.12	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 31/12/2018	Any day expiry	17.58	Call	94.34390	0.09434	100.12810	0.10013	94.344	20.60	0.08	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			13.01900	13.01900	13.04870	13.04870		15.45	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.07990	13.07990	13.10910	13.10910		15.66	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			13.24230	13.24230	13.27020	13.27020		16.01	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future			13.57820	13.57820	13.60340	13.60340		16.46	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	224.24050	0.22424	234.28450	0.23428	224.240	21.36	0.13	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			13.96060	13.96060	13.98440	13.98440		16.98	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			14.05880	14.05880	14.08210	14.08210		17.10	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			14.16120	14.16120	14.18420	14.18420		17.21	0.00	0.00	0	0.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			12.43270	12.43270	12.45900	12.45900		14.68	0.00	186,490.50	15	509.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			12.59560	12.59560	12.62580	12.62580		14.84	0.00	0.00	0	86.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			12.75630	12.75630	12.78520	12.78520		15.02	0.00	0.00	0	0.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			12.90880	12.90880	12.93870	12.93870		15.17	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			13.24230	13.24230	13.27020	13.27020		16.01	0.00	0.00	0	0.00
£ / R	On 31/01/2018	Any day expiry			16.69040	16.69040	16.65660	16.65660		15.26	0.00	0.00	0	10.00
£ / R	On 01/03/2018	Any day expiry			16.77700	16.77700	16.74320	16.74320		15.64	0.00	0.00	0	17.00
£ / R	On 15/03/2018	Any day expiry			16.81960	16.81960	16.78590	16.78590		15.67	0.00	0.00	0	38.00
£ / R	On 19/03/2018	Foreign Exchange Future			16.83190	16.83190	16.79810	16.79810		15.68	0.00	100,991.40	6	207,772.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	590.69470	0.59069	611.70540	0.61171	590.695	15.90	0.54	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	19.00	Call	58.33730	0.05834	55.52950	0.05553	58.337	18.61	0.09	0.00	0	1,500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	19.02700	0.01903	17.65560	0.01766	19.027	20.14	0.03	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future			17.10820	17.10820	17.07910	17.07910		15.95	0.00	0.00	0	7,360.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	982.37370	0.98237	998.61360	0.99861	982.374	16.32	0.56	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	98.87180	0.09887	95.71220	0.09571	98.872	19.02	0.10	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future			17.38700	17.38700	17.35470	17.35470		15.93	0.00	0.00	0	4,164.00
£ / R	On 14/12/2018	Foreign Exchange Future			17.65670	17.65670	17.62510	17.62510		15.91	0.00	0.00	0	886.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.24910	18.24910	18.21150	18.21150		15.85	0.00	0.00	0	0.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.11086	0.11086	0.11084	0.11084		14.96	0.00	0.00	0	115.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.11292	0.11292	0.11292	0.11292		15.85	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.11503	0.11503	0.11501	0.11501		0.00	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12496	0.12496	0.12489	0.12489		15.77	0.00	0.00	0	0.00
€ / R	On 30/01/2018	Any day expiry			14.80760	14.80760	14.79380	14.79380		13.45	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry			14.82200	14.82200	14.80820	14.80820		13.50	0.00	0.00	0	151,647.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	1,012.66910	1.01267	1,024.75210	1.02475	1,012.669	16.40	0.90	0.00	0	193,000.00
€ / R	On 31/01/2018	Any day expiry	16.50	Call	8.54770	0.00855	7.80520	0.00781	8.548	18.37	0.03	0.00	0	15,150.00
€ / R	On 15/02/2018	Any day expiry			14.86820	14.86820	14.85420	14.85420		13.63	0.00	0.00	0	44.00
€ / R	On 28/02/2018	Any day expiry			14.90760	14.90760	14.89380	14.89380		13.69	0.00	0.00	0	0.00
€ / R	On 28/02/2018	Any day expiry	16.41	Put	1,543.47090	1.54347	1,556.31680	1.55632	1,543.471	16.96	0.91	0.00	0	1,647.00
€ / R	On 15/03/2018	Any day expiry			14.95460	14.95460	14.94110	14.94110		13.90	0.00	0.00	0	63.00
€ / R	On 19/03/2018	Foreign Exchange Future			14.96730	14.96730	14.95380	14.95380		13.87	0.00	74,836.50	5	94,322.00

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 19/03/2018	Foreign Exchange Future	15.05	Put	438.05190		0.43805		448.45420	0.44845	438.052	14.11	0.52	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	469.09250		0.46909		479.67060	0.47967	469.093	14.22	0.54	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	68.54850		0.06855		67.82800	0.06783	68.549	17.14	0.12	0.00	0	643.00
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	37.67440		0.03767		37.31640	0.03732	37.674	17.93	0.07	0.00	0	620.00
€ / R	On 29/03/2018	Any day expiry			14.99910		14.99910		14.98550	14.98550		14.01	0.00	0.00	0	3.00
€ / R	On 18/06/2018	Foreign Exchange Future			15.25430		15.25430		15.24420	15.24420		14.09	0.00	1,220,344.00	80	6,965.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	62.33290		0.06233		64.53760	0.06454	62.333	12.22	0.10	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	97.47660		0.09748		100.38780	0.10039	97.477	12.45	0.14	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	584.54970		0.58455		589.70050	0.58970	584.550	14.09	0.48	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,443.83970		1.44384		1,448.79360	1.44879	1,443.840	16.10	0.73	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	57.96330		0.05796		55.64560	0.05565	57.963	18.86	0.07	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	13.67910		0.01368		14.01310	0.01401	13.679	20.23	0.02	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.54660		15.54660		15.53490	15.53490		14.25	0.00	0.00	0	5,417.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	196.70130		0.19670		198.07030	0.19807	196.701	12.91	0.20	0.00	0	161,971.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	938.93510		0.93894		942.64920	0.94265	938.935	14.67	0.54	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.00	Put	1,039.83070		1.03983		1,043.68860	1.04369	1,039.831	14.88	0.57	0.00	0	37,204.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	122.83710		0.12284		118.00030	0.11800	122.837	20.16	0.10	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	21.63	Call	44.95840		0.04496		42.32880	0.04233	44.958	21.41	0.04	0.00	0	37,204.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.83520		15.83520		15.82380	15.82380		14.38	0.00	0.00	0	2,926.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.45720		16.45720		16.44420	16.44420		15.04	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			95.09000		95.09000		95.04000	95.04000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			92.11000		92.11000		92.07000	92.07000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			90.88000		90.88000		90.84000	90.84000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			93.05000		93.05000		93.01000	93.01000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			96.84000		96.84000		96.81000	96.81000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			95.41000		95.41000		95.38000	95.38000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			97.48000		97.48000		97.44000	97.44000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			101.19000		101.19000		101.15000	101.15000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			101.54000		101.54000		101.49000	101.49000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			96.80000		96.80000		96.76000	96.76000			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.72000		99.72000		99.72000	99.72000			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.88000		99.88000		99.88000	99.88000			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap			100.43000		100.43000		100.43000	100.43000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap			99.45000		99.45000		99.44000	99.44000			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.01000		99.01000		99.01000	99.01000			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.56000		98.56000		98.56000	98.56000			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.47000		98.47000		98.47000	98.47000			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.82000		98.82000		98.82000	98.82000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.19000		99.19000		99.19000	99.19000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.56000		99.56000		99.56000	99.56000			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
2Y STND	On 20/09/2019	Interest Rate Swap	99.94000	99.94000	99.94000	99.94000	99.94000				0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap	100.91000	100.91000	100.91000	100.91000	100.91000				0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap	98.67000	98.67000	98.67000	98.67000	98.67000				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	96.07000	96.07000	96.06000	96.06000	96.06000				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.28000	95.28000	95.27000	95.27000	95.27000				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	94.47000	94.47000	94.45000	94.45000	94.45000				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	94.64000	94.64000	94.61000	94.61000	94.61000				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.83000	96.83000	96.80000	96.80000	96.80000				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.95000	96.95000	96.92000	96.92000	96.92000				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	98.12000	98.12000	98.09000	98.09000	98.09000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	100.30000	100.30000	100.27000	100.27000	100.27000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	101.53000	101.53000	101.51000	101.51000	101.51000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	96.64000	96.64000	96.62000	96.62000	96.62000				0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	569.49300	569.49300	570.33600	570.33600	570.33600				0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	580.13600	580.13600	580.99400	580.99400	580.99400				0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	656.55500	656.55500	658.28200	658.28200	658.28200				0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	668.82500	668.82500	670.58400	670.58400	670.58400				0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	591.68500	591.68500	593.61300	593.61300	593.61300				0.00	29,584,250.00	5	777.00
ALBI	On 03/05/2018	Index Future	602.74200	602.74200	604.70600	604.70600	604.70600				0.00	0.00	0	0.00
AU\$ / R	On 15/01/2018	Any day expiry	9.62210	9.62210	9.62410	9.62410	9.62410			12.65	0.00	0.00	0	5.00
AU\$ / R	On 28/02/2018	Any day expiry	9.68390	9.68390	9.68610	9.68610	9.68610			13.41	0.00	0.00	0	46.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	9.71000	9.71000	9.71210	9.71210	9.71210			13.40	0.00	310,720.00	32	17,848.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.83580	9.83580	9.84050	9.84050	9.84050			13.64	0.00	0.00	0	5,012.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.96170	9.96170	9.96440	9.96440	9.96440			13.59	0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.08020	10.08020	10.08400	10.08400	10.08400			13.64	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.34050	10.34050	10.33890	10.33890	10.33890			13.35	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	9.92330	9.92330	9.90300	9.90300	9.90300			13.93	0.00	0.00	0	250.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	10.06230	10.06230	10.04460	10.04460	10.04460			15.07	0.00	0.00	0	0.00
CHF / R	On 19/03/2018	Foreign Exchange Future	12.81200	12.81200	12.79870	12.79870	12.79870			13.07	0.00	0.00	0	1,215.00
CHF / R	On 18/06/2018	Foreign Exchange Future	13.07180	13.07180	13.06040	13.06040	13.06040			13.42	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.33660	13.33660	13.32300	13.32300	13.32300				0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.43090	14.43090	14.39340	14.39340	14.39340			14.76	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	1.90070	1.90070	1.89780	1.89780	1.89780			14.51	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.91590	1.91590	1.91310	1.91310	1.91310			14.53	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.92990	1.92990	1.92700	1.92700	1.92700				0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	1.97470	1.97470	1.97130	1.97130	1.97130			15.05	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
DKK / R	On 19/03/2018			Foreign Exchange Future	2.01820	2.01820		2.01670	2.01670		15.36	0.00	0.00	0	0.00
DKK / R	On 18/06/2018			Foreign Exchange Future	2.05810	2.05810		2.05740	2.05740		15.70	0.00	0.00	0	0.00
DKK / R	On 17/09/2018			Foreign Exchange Future	2.09870	2.09870		2.09750	2.09750			0.00	0.00	0	0.00
DKK / R	On 14/06/2019			Foreign Exchange Future	2.31830	2.31830		2.31540	2.31540		16.06	0.00	0.00	0	0.00
E170	On 01/08/2021			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 01/02/2018			Bond Future	10.75262	78.62033		10.70815	78.89216			0.00	0.00	0	9,466.00
ES33	On 03/05/2018			Bond Future	10.85053	76.29805		10.80455	76.57478			0.00	0.00	0	0.00
ES33	On 02/08/2018			Bond Future	10.94914	77.73185		10.90138	78.01485			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 01/02/2018			Bond Future	11.03679	81.12060		10.98724	81.46149			0.00	0.00	0	7,957.00
ES42	On 03/05/2018			Bond Future	11.13771	78.37521		11.08643	78.72231			0.00	0.00	0	0.00
ES42	On 02/08/2018			Bond Future	11.23761	79.84789		11.18439	80.20260			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 01/02/2018			GOVI	590.32200	590.32200		592.26400	592.26400			0.00	0.00	0	784.00
GOVI	On 03/05/2018			GOVI	601.35500	601.35500		603.33200	603.33200			0.00	0.00	0	0.00
HK\$/R	On 19/03/2018			Foreign Exchange Future	1.59330	1.59330		1.59640	1.59640		14.73	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018			Foreign Exchange Future	1.61680	1.61680		1.62040	1.62040		14.55	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018			Foreign Exchange Future	1.63960	1.63960		1.64280	1.64280			0.00	0.00	0	0.00
HK\$/R	On 14/06/2019			Foreign Exchange Future	1.77420	1.77420		1.77690	1.77690		16.14	0.00	0.00	0	0.00
I2025	On 01/02/2018			Bond Future	130.10553	130.10553		129.85527	129.85527			0.00	0.00	0	1,070.00
I2025	On 03/05/2018			Bond Future	132.54491	132.54491		132.28997	132.28997			0.00	0.00	0	0.00
I2025	On 02/08/2018			Bond Future	135.01285	135.01285		134.75377	134.75377			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

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
I2029	On 01/02/2018	Bond Future		101.04787	101.04787		100.85063	100.85063			0.00	0.00	0	1,370.00
I2029	On 03/05/2018	Bond Future		101.92434	101.92434		101.72345	101.72345			0.00	0.00	0	0.00
I2029	On 02/08/2018	Bond Future		103.85638	103.85638		103.65214	103.65214			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 01/02/2018	Bond Future		105.70447	105.70447		105.43615	105.43615			0.00	0.00	0	5,283.00
I2033	On 03/05/2018	Bond Future		106.59833	106.59833		106.32492	106.32492			0.00	0.00	0	0.00
I2033	On 02/08/2018	Bond Future		108.61894	108.61894		108.34098	108.34098			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 01/02/2018	Bond Future		127.90135	127.90135		127.49843	127.49843			0.00	0.00	0	19,692.00
I2038	On 03/05/2018	Bond Future		130.29948	130.29948		129.88896	129.88896			0.00	0.00	0	0.00
I2038	On 02/08/2018	Bond Future		132.71924	132.71924		132.30174	132.30174			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 01/02/2018	Bond Future		125.45678	125.45678		124.71351	124.71351			0.00	0.00	0	21,177.00
I2046	On 03/05/2018	Bond Future		126.20930	126.20930		125.45202	125.45202			0.00	0.00	0	0.00
I2046	On 02/08/2018	Bond Future		128.60155	128.60155		127.83059	127.83059			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 01/02/2018	Bond Future		131.87872	131.87872		130.71686	130.71686			0.00	0.00	0	24,012.00
I2050	On 03/05/2018	Bond Future		134.35151	134.35151		133.16759	133.16759			0.00	0.00	0	0.00
I2050	On 02/08/2018	Bond Future		135.16498	135.16498		133.95940	133.95940			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 01/02/2018	Index Future		253.39100	253.39100		252.60200	252.60200			0.00	0.00	0	879.00
IGOV	On 03/05/2018	Index Future		258.14200	258.14200		257.33800	257.33800			0.00	0.00	0	269.00
JIBAR FUTURE	On 17/01/2018	Jibar Tradeable Future		7.20000	92.80000		7.20000	92.80000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2018	Jibar Tradeable Future		7.26000	92.74000		7.26000	92.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		7.30000	92.70000		7.30000	92.70000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 18/04/2018	Jibar Tradeable Future		7.33000	92.67000		7.33000	92.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		7.40000	92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		7.49000	92.51000		7.49000	92.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		7.58000	92.42000		7.58000	92.42000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future		7.67000	92.33000		7.67000	92.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future		7.77000	92.23000		7.77000	92.23000			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future		0.11880	0.11880		0.11900	0.11900			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future		0.11790	0.11790		0.11870	0.11870			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future		0.11710	0.11710		0.11820	0.11820			0.00	0.00	0	562.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.11410	0.11410		0.11230	0.11230			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
NOK/R	On 19/03/2018	Foreign Exchange Future			1.52030		1.52030		1.51450	1.51450		14.81	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.54520		1.54520		1.53990	1.53990		15.31	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.57030		1.57030		1.56460	1.56460			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.64800		1.64800		1.64210	1.64210		14.07	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			8.83710		8.83710		8.82550	8.82550		14.33	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			8.94560		8.94560		8.93630	8.93630		14.55	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			9.05510		9.05510		9.04460	9.04460			0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.76440		9.76440		9.75150	9.75150		14.66	0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.25890		1.25890		1.26040	1.26040			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.26730		1.26730		1.27580	1.27580			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.27570		1.27570		1.29100	1.29100			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.37510		1.37510		1.37320	1.37320			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.35380		1.35380		1.34830	1.34830			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.35830		1.35830		1.35270	1.35270			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.36300		1.36300		1.35740	1.35740			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.20390		1.20390		1.20020	1.20020			0.00	0.00	0	15.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.21110		1.21110		1.20740	1.20740			0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.21870		1.21870		1.21510	1.21510			0.00	0.00	0	0.00
R186	On 01/02/2018	Bond Future			8.60767		112.90932		8.56247	113.20719		9.09	0.00	77,907,430.80	690	111,527.00
R186	On 01/02/2018	Bond Future	7.75	Call	32.80000		0.03280		45.40000	0.04540	32.800	8.64	0.03	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	929.90000		0.92990		1,074.72000	1.07472	929.900	9.09	0.42	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	857.53000		0.85753		759.20000	0.75920	857.530	9.27	0.38	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.00	Put	394.23000		0.39423		342.44000	0.34244	394.230	9.45	0.21	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	160.20000		0.16020		136.31000	0.13631	160.200	9.64	0.10	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.65	Put	27.47000		0.02747		24.49000	0.02449	27.470	9.82	0.02	0.00	0	1,950.00
R186	On 03/05/2018	Bond Future			8.65340		115.01936		8.60625	115.32259		9.42	0.00	0.00	0	200.00
R186	On 03/05/2018	Bond Future	9.30	Call	5,139.31000		5.13931		5,363.64000	5.36364	5,139.310	9.98	0.74	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.72	Put	556.90000		0.55690		534.92000	0.53492	556.900	10.12	0.15	0.00	0	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	527.82000		0.52782		510.40000	0.51040	527.820	10.12	0.15	0.00	0	3,200.00
R186	On 03/05/2018	Bond Future	10.14	Put	250.53000		0.25053		243.71000	0.24371	250.530	10.12	0.08	0.00	0	1,120.00
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 01/02/2018	Bond Future			298.43899		298.43899		297.84013	297.84013			0.00	21,189,168.29	71	2,350.00
R197	On 03/05/2018	Bond Future			304.03450		304.03450		303.42435	303.42435			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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R202	On 01/02/2018	Bond Future			240.41130		240.41130		239.82397	239.82397		4.66	0.00	4,086,992.10	17	21,502.00
R202	On 03/05/2018	Bond Future			244.91874		244.91874		244.32061	244.32061		4.60	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 01/02/2018	Bond Future			7.90664		102.75290		7.86604	102.91913		5.66	0.00	1,233,034.80	12	60,572.00
R2023	On 03/05/2018	Bond Future			7.92581		100.74328		7.88272	100.91249		5.90	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future	9.19	Put	156.59000		0.15659		158.24000	0.15824	156.590	6.31	0.09	0.00	0	2,500.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 01/02/2018	Bond Future			9.19063		91.58843		9.14057	91.92721			0.00	0.00	0	71,315.00
R2030	On 03/05/2018	Bond Future			9.24779		93.30009		9.19599	93.64502			0.00	0.00	0	0.00
R2030	On 02/08/2018	Bond Future			9.30694		91.04781		9.25306	91.40048			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 01/02/2018	Bond Future			9.35671		94.32066		9.31179	94.64847		13.13	0.00	0.00	0	45,317.00
R2032	On 01/02/2018	Bond Future	9.20	Call	1,006.09000		1.00609		1,165.32000	1.16532	1,006.090	13.09	0.39	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	1,318.56000		1.31856		1,503.59000	1.50359	1,318.560	13.18	0.46	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	1,684.13000		1.68413		1,894.22000	1.89422	1,684.130	13.27	0.54	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	1,885.87000		1.88587		2,107.77000	2.10777	1,885.870	13.32	0.58	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.41315		91.92610		9.36675	92.25992		14.35	0.00	0.00	0	0.00
R2032	On 02/08/2018	Bond Future			9.46939		93.65360		9.42127	93.99492		13.62	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 01/02/2018	Bond Future			9.55833		98.19153		9.51347	98.55040			0.00	94,656,634.92	964	53,261.00
R2035	On 03/05/2018	Bond Future			9.61553		95.52626		9.56928	95.89163			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 01/02/2018	Bond Future			9.65697		90.15664		9.61209	90.51480		15.58	0.00	22,629,316.64	251	43,916.00
R2037	On 01/02/2018	Bond Future	9.88	Call	2,751.45000		2.75145		3,015.45000	3.01545	2,751.450	16.01	0.66	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.32	Put	277.05000		0.27705		248.19000	0.24819	277.050	16.49	0.12	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.72	Put	63.49000		0.06349		56.54000	0.05654	63.490	16.69	0.03	0.00	0	2,000.00
R2037	On 03/05/2018	Bond Future			9.71754		91.84153		9.67129	92.20622		16.34	0.00	0.00	0	0.00
R2037	On 02/08/2018	Bond Future			9.77998		89.31151		9.73210	89.68426		16.27	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 01/02/2018	Bond Future			7.02844		101.82684		6.98830	101.86048		0.92	0.00	0.00	0	30,645.00
R204	On 03/05/2018	Bond Future			6.81424		103.72975		6.75777	103.76385		0.72	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 01/02/2018	Bond Future			9.74720		93.42606		9.70233	93.80884		16.28	0.00	18,685,212.00	200	27,816.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 03/05/2018	Bond Future			9.80834		95.17207		9.76212	95.56179		17.08	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future	9.00	Call	1,219.32000		1.21932	1,326.33000	1.32633	1,219.320		16.41	0.24	0.00	0	1,500.00
R2040	On 03/05/2018	Bond Future	10.00	Call	4,669.81000		4.66981	4,916.07000	4.91607	4,669.810		17.36	0.59	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			9.87135		92.45427	9.82352	92.85259			17.04	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 01/02/2018	Bond Future			9.79169		90.39063	9.74177	90.82094			17.09	0.00	723,125.04	8	21,984.00
R2044	On 03/05/2018	Bond Future			9.85138		92.07988	9.79998	92.51809			17.95	0.00	0.00	0	0.00
R2044	On 02/08/2018	Bond Future			9.91281		89.42913	9.85968	89.87680			17.91	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 01/02/2018	Bond Future			9.73680		94.27891	9.69194	94.67826			16.89	0.00	565,673.46	6	94,443.00
R2048	On 03/05/2018	Bond Future			9.79046		91.60387	9.74431	92.01056			18.60	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 01/02/2018	Bond Future			7.27355		100.39184	7.22582	100.47681			2.06	0.00	0.00	0	45,523.00
R207	On 03/05/2018	Bond Future			7.23722		102.26796	7.18203	102.35436			1.96	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 01/02/2018	Bond Future			7.56487		100.13547	7.51846	100.26167			3.51	0.00	44,660,419.62	446	35,045.00
R208	On 03/05/2018	Bond Future			7.56517		98.60547	7.51439	98.73385			3.54	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 01/02/2018	Bond Future			9.49480		74.37408	9.44990	74.67794			15.64	0.00	6,173,048.64	83	145,881.00
R209	On 01/02/2018	Bond Future	9.32	Call	895.05000		0.89505	1,033.74000	1.03374	895.050		15.47	0.38	0.00	0	157.00
R209	On 01/02/2018	Bond Future	9.33	Call	920.97000		0.92097	1,062.05000	1.06205	920.970		15.48	0.38	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.52	Call	1,503.03000		1.50303	1,688.41000	1.68841	1,503.030		15.66	0.53	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.59	Put	1,122.97000		1.12297	1,019.70000	1.01970	1,122.970		15.74	0.42	0.00	0	377.00
R209	On 01/02/2018	Bond Future	9.75	Call	2,427.67000		2.42767	2,659.07000	2.65907	2,427.670		15.92	0.69	0.00	0	5,000.00
R209	On 01/02/2018	Bond Future	9.85	Put	554.07000		0.55407	497.33000	0.49733	554.070		16.04	0.25	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	9.87	Put	522.46000		0.52246	468.61000	0.46861	522.460		16.06	0.24	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.88	Put	507.26000		0.50726	454.75000	0.45475	507.260		16.07	0.23	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.89	Put	492.42000		0.49242	441.22000	0.44122	492.420		16.08	0.23	0.00	0	157.00
R209	On 01/02/2018	Bond Future	10.00	Put	351.41000		0.35141	313.51000	0.31351	351.410		16.21	0.17	0.00	0	7,488.00
R209	On 01/02/2018	Bond Future	10.10	Put	254.38000		0.25438	226.28000	0.22628	254.380		16.32	0.13	0.00	0	3,000.00
R209	On 01/02/2018	Bond Future	10.22	Put	169.32000		0.16932	150.20000	0.15020	169.320		16.46	0.09	0.00	0	739.00
R209	On 03/05/2018	Bond Future			9.54630		72.61460	9.50012	72.92399			17.16	0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future	9.75	Call	3,649.10000		3.64910	3,844.64000	3.84464	3,649.100		17.45	0.59	0.00	0	435.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 03/05/2018	Bond Future	10.00	Put	1,706.22000		1.70622	1,616.67000	1.61667	1,706.220	17.74	0.33	0.00	0	5,000.00	
R209	On 03/05/2018	Bond Future	10.22	Put	1,291.53000		1.29153	1,220.39000	1.22039	1,291.530	17.99	0.26	0.00	0	435.00	
R209	On 03/05/2018	Bond Future	10.73	Put	627.55000		0.62755	588.96000	0.58896	627.550	18.31	0.15	0.00	0	435.00	
R209	On 02/08/2018	Bond Future			9.59735		73.97918	9.54968	74.29543		16.37	0.00	0.00	0	0.00	
R209	On 02/08/2018	Bond Future	9.66	Call	3,955.71000		3.95571	4,136.53000	4.13653	3,955.710	16.56	0.54	0.00	0	435.00	
R209	On 02/08/2018	Bond Future	10.21	Put	2,162.46000		2.16246	2,069.80000	2.06980	2,162.460	17.18	0.32	0.00	0	435.00	
R209	On 02/08/2018	Bond Future	10.84	Put	1,130.33000		1.13033	1,075.43000	1.07543	1,130.330	17.50	0.19	0.00	0	435.00	
R209	On 01/11/2018	Bond Future			9.64494		72.26002	9.59582	72.58281		16.61	0.00	0.00	0	0.00	
R209	On 01/11/2018	Bond Future	9.34	Call	3,464.77000		3.46477	3,618.51000	3.61851	3,464.770	16.46	0.46	0.00	0	255.00	
R209	On 01/11/2018	Bond Future	9.94	Put	3,576.76000		3.57676	3,453.27000	3.45327	3,576.760	17.11	0.40	0.00	0	255.00	
R209	On 01/11/2018	Bond Future	10.57	Put	2,215.57000		2.21557	2,128.93000	2.12893	2,215.570	17.76	0.28	0.00	0	255.00	
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 01/02/2018	Bond Future			187.23145		187.23145	186.90618	186.90618			0.00	0.00	0	2,159.00	
R210	On 03/05/2018	Bond Future			188.31682		188.31682	187.98556	187.98556			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 01/02/2018	Bond Future			151.32445		151.32445	151.33127	151.33127			0.00	0.00	0	4,967.00	
R212	On 03/05/2018	Bond Future			154.16165		154.16165	154.16863	154.16863			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 01/02/2018	Bond Future			9.24116		86.26692	9.19622	86.56467		12.84	0.00	2,242,939.92	26	58,761.00	
R213	On 03/05/2018	Bond Future			9.29230		84.32952	9.24592	84.63268		14.02	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 01/02/2018	Bond Future			9.71150		73.49023	9.66159	73.83776		16.66	0.00	0.00	0	49,252.00	
R214	On 03/05/2018	Bond Future			9.76442		71.56758	9.71312	71.92149		18.35	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	
RAIN	On 19/03/2018	Foreign Exchange Future			22,340.71000		22,340.71000	22,324.32000	22,324.32000			0.00	0.00	0	0.00	
SGD / R	On 19/03/2018	Foreign Exchange Future			9.31740		9.31740	9.32710	9.32710		13.48	0.00	0.00	0	0.00	
SGD / R	On 18/06/2018	Foreign Exchange Future			9.45410		9.45410	9.46620	9.46620		13.64	0.00	0.00	0	0.00	
SGD / R	On 17/09/2018	Foreign Exchange Future			9.59060		9.59060	9.60160	9.60160			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
SGD / R	On 14/06/2019	Foreign Exchange Future	10.41050		10.41050		10.41520	10.41520		14.45	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.22800		3.22800		3.22610	3.22610		12.55	0.00	0.00	0	433.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.18060		3.18060		3.18110	3.18110		12.82	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	3.13350		3.13350		3.13330	3.13330			0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.13320		3.13320		3.11700	3.11700		14.61	0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.21390		1.21390		1.22170	1.22170			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.19340		1.19340		1.20130	1.20130			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.17580		1.17580		1.18420	1.18420			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.21640		1.21640		1.15130	1.15130			0.00	0.00	0	0.00
Total for Derivatives :												456,302,165.03	13,374	7 653 271.00
Grand Total:												456,302,165.03	13,374	7 653 271.00