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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 22/12/2017

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 22/12/2017	Any day expiry	12.74000	12.74000		12.73100	12.73100		9.39	0.00	764,400.00	60	0.00	
\$ / R	On 27/12/2017	Any day expiry	12.74200	12.74200		12.73110	12.73110		10.52	0.00	0.00	0	916.00	
\$ / R	On 28/12/2017	Any day expiry	12.74200	12.74200		12.72310	12.72310		11.34	0.00	0.00	0	0.00	
\$ / R	On 28/12/2017	Any day expiry	13.10	Put	368.96680	0.36897	390.44960	0.39045	368.967	16.05	0.91	0.00	0	100.00
\$ / R	On 28/12/2017	Any day expiry	13.56	Call	1.68650	0.00169	2.01440	0.00201	1.687	21.84	0.01	0.00	0	100.00
\$ / R	On 29/12/2017	Any day expiry	12.74200	12.74200		12.72480	12.72480		11.92	0.00	0.00	0	1,000.00	
\$ / R	On 29/12/2017	Any day expiry	14.50	Call	0.13360	0.00013	0.01430	0.00001	0.134	29.80	0.00	0.00	0	150.00
\$ / R	On 29/12/2017	Any day expiry	14.80	Call	0.06150	0.00006	0.00090	0.00000	0.062	32.16	0.00	0.00	0	200.00
\$ / R	On 02/01/2018	Any day expiry	12.74880	12.74880		12.73170	12.73170		12.09	0.00	0.00	0	0.00	
\$ / R	On 04/01/2018	Any day expiry	12.75230	12.75230		12.73510	12.73510		12.60	0.00	5,547,446.00	436	195.00	
\$ / R	On 08/01/2018	Any day expiry	12.76010	12.76010		12.74330	12.74330		12.78	0.00	0.00	0	0.00	
\$ / R	On 08/01/2018	Any day expiry	13.25	Put	512.91250	0.51291	528.95700	0.52896	512.913	14.57	0.88	0.00	0	20,000.00
\$ / R	On 09/01/2018	Any day expiry	12.76210	12.76210		12.74530	12.74530		12.95	0.00	0.00	0	220.00	
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	471.08040	0.47108	487.96700	0.48797	471.080	14.71	0.85	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	0.46700	0.00047	0.47830	0.00048	0.467	23.06	0.00	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	0.36600	0.00037	0.36620	0.00037	0.366	23.68	0.00	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 10/01/2018	Any day expiry												
					12.76420	12.76420	12.74730	12.74730		13.11	0.00	0.00	0	1,126.00		
\$ / R			On 12/01/2018	Any day expiry												
					12.76820	12.76820	12.75140	12.75140		13.35	0.00	0.00	0	241.00		
\$ / R			On 15/01/2018	Any day expiry												
					12.77430	12.77430	12.75750	12.75750		13.19	0.00	0.00	0	574.00		
\$ / R			On 15/01/2018	Any day expiry	12.72	Put	146.47600	0.14648	160.56090	0.16056	146.476	13.21	0.44	0.00	0	427.00
\$ / R			On 15/01/2018	Any day expiry	12.83	Call	150.54200	0.15054	150.02190	0.15002	150.542	13.52	0.46	0.00	0	427.00
\$ / R			On 15/01/2018	Any day expiry	13.50	Put	749.19570	0.74920	767.24560	0.76725	749.196	16.24	0.90	0.00	0	238.00
\$ / R			On 15/01/2018	Any day expiry	13.75	Call	11.69450	0.01169	12.63200	0.01263	11.695	17.25	0.05	0.00	0	238.00
\$ / R			On 15/01/2018	Any day expiry	14.12	Call	4.43600	0.00444	4.95730	0.00496	4.436	18.79	0.02	0.00	0	50,000.00
\$ / R			On 16/01/2018	Any day expiry												
					12.77640	12.77640	12.75950	12.75950		13.50	0.00	0.00	0	500.00		
\$ / R			On 18/01/2018	Any day expiry												
					12.78040	12.78040	12.76360	12.76360		13.66	0.00	0.00	0	241.00		
\$ / R			On 18/01/2018	Any day expiry	13.90	Put	1,130.20070	1.13020	1,147.89860	1.14790	1,130.201	17.73	0.96	0.00	0	20,000.00
\$ / R			On 19/01/2018	Any day expiry												
					12.78250	12.78250	12.76560	12.76560		13.74	0.00	0.00	0	0.00		
\$ / R			On 25/01/2018	Any day expiry												
					12.79470	12.79470	12.77790	12.77790		13.83	0.00	0.00	0	70.00		
\$ / R			On 31/01/2018	Any day expiry												
					12.80670	12.80670	12.78980	12.78980		13.93	0.00	0.00	0	144,845.00		
\$ / R			On 31/01/2018	Any day expiry	12.80	Put	232.26340	0.23226	248.90560	0.24891	232.263	13.93	0.49	0.00	0	25,000.00
\$ / R			On 31/01/2018	Any day expiry	13.16	Put	474.34620	0.47435	493.53580	0.49354	474.346	15.19	0.70	0.00	0	19,500.00
\$ / R			On 31/01/2018	Any day expiry	13.25	Put	544.98350	0.54498	564.38560	0.56439	544.983	15.51	0.74	0.00	0	107,000.00
\$ / R			On 31/01/2018	Any day expiry	13.27	Put	561.11190	0.56111	580.54410	0.58054	561.112	15.58	0.75	0.00	0	2,883.00
\$ / R			On 31/01/2018	Any day expiry	13.30	Put	585.57710	0.58558	605.04530	0.60505	585.577	15.68	0.76	0.00	0	40,904.00
\$ / R			On 31/01/2018	Any day expiry	13.40	Put	669.28990	0.66929	688.80430	0.68880	669.290	16.03	0.80	0.00	0	168,000.00
\$ / R			On 31/01/2018	Any day expiry	13.90	Call	25.58190	0.02558	27.14970	0.02715	25.582	17.20	0.08	0.00	0	42,000.00
\$ / R			On 31/01/2018	Any day expiry	14.00	Call	20.43770	0.02044	21.78520	0.02179	20.438	17.43	0.06	0.00	0	23,300.00
\$ / R			On 31/01/2018	Any day expiry	14.25	Call	11.95990	0.01196	12.92400	0.01292	11.960	18.07	0.04	0.00	0	29,000.00
\$ / R			On 01/02/2018	Any day expiry												
					12.80860	12.80860	12.79180	12.79180		13.97	0.00	0.00	0	0.00		
\$ / R			On 01/02/2018	Any day expiry	12.57	Put	126.57380	0.12657	140.12630	0.14013	126.574	13.33	0.33	0.00	0	242.00
\$ / R			On 01/02/2018	Any day expiry	13.04	Put	387.97280	0.38797	406.61120	0.40661	387.973	14.80	0.63	0.00	0	234.00
\$ / R			On 01/02/2018	Any day expiry	13.15	Put	468.63240	0.46863	487.74720	0.48775	468.632	15.19	0.69	0.00	0	3,496.00
\$ / R			On 01/02/2018	Any day expiry	15.22	Call	2.04500	0.00205	2.33420	0.00233	2.045	20.72	0.01	0.00	0	242.00
\$ / R			On 01/02/2018	Any day expiry	15.52	Call	1.63330	0.00163	1.86140	0.00186	1.633	22.20	0.01	0.00	0	2,723.00
\$ / R			On 01/02/2018	Any day expiry	15.79	Call	1.66030	0.00166	1.87080	0.00187	1.660	23.99	0.01	0.00	0	234.00
\$ / R			On 01/02/2018	Any day expiry	15.88	Call	1.67520	0.00168	1.88070	0.00188	1.675	24.59	0.01	0.00	0	773.00
\$ / R			On 06/02/2018	Any day expiry												
					12.81830	12.81830	12.80140	12.80140		14.00	0.00	0.00	0	0.00		
\$ / R			On 06/02/2018	Any day expiry	13.20	Put	513.33180	0.51333	532.75420	0.53275	513.332	15.33	0.70	0.00	0	35,000.00
\$ / R			On 06/02/2018	Any day expiry	13.80	Put	1,024.64560	1.02465	1,043.76630	1.04377	1,024.646	17.00	0.88	0.00	0	35,000.00
\$ / R			On 08/02/2018	Any day expiry												
					12.82220	12.82220	12.80520	12.80520		14.06	0.00	0.00	0	0.00		
\$ / R			On 08/02/2018	Any day expiry	13.16	Put	486.56630	0.48657	505.98050	0.50598	486.566	15.25	0.67	0.00	0	1,880.00
\$ / R			On 08/02/2018	Any day expiry	13.86	Put	1,080.09840	1.08010	1,099.35710	1.09936	1,080.098	17.21	0.89	0.00	0	1,880.00
\$ / R			On 08/02/2018	Any day expiry	15.05	Call	4.67010	0.00467	5.20400	0.00520	4.670	19.93	0.01	0.00	0	1,880.00
\$ / R			On 12/02/2018	Any day expiry												
					12.82990	12.82990	12.81290	12.81290		14.20	0.00	0.00	0	0.00		
\$ / R			On 12/02/2018	Any day expiry	13.75	Put	979.35390	0.97935	999.06280	0.99906	979.354	16.85	0.85	0.00	0	20,000.00
\$ / R			On 12/02/2018	Any day expiry	13.90	Put	1,115.51570	1.11552	1,135.07010	1.13507	1,115.516	17.21	0.89	0.00	0	20,000.00
\$ / R			On 13/02/2018	Any day expiry												
					12.83180	12.83180	12.81490	12.81490		14.24	0.00	0.00	0	70.00		
\$ / R			On 15/02/2018	Any day expiry												
					12.83570	12.83570	12.81870	12.81870		14.28	0.00	0.00	0	10.00		
\$ / R			On 16/02/2018	Any day expiry												
					12.83760	12.83760	12.82060	12.82060		14.32	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
\$ / R	On 16/02/2018	Any day expiry	14.20	Put	1,394.98440	1.39498	1,414.04770	1.41405	1,394.984	18.00	0.92	0.00	0	20,000.00
\$ / R	On 28/02/2018	Any day expiry			12.86080	12.86080	12.84370	12.84370		14.35	0.00	1,101,664,890.00	85,716	1,000.00
\$ / R	On 28/02/2018	Any day expiry	13.80	Call	86.83440	0.08683	90.27510	0.09028	86.834	16.94	0.18	0.00	0	8,500.00
\$ / R	On 28/02/2018	Any day expiry	14.18	Put	1,369.73060	1.36973	1,389.58410	1.38958	1,369.731	17.83	0.89	1,005,301,524.13	87,814	2,186.00
\$ / R	On 01/03/2018	Any day expiry			12.86270	12.86270	12.84560	12.84560		14.38	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry			12.86460	12.86460	12.84750	12.84750		14.42	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry	13.40	Put	694.74450	0.69474	715.17960	0.71518	694.744	15.98	0.71	0.00	0	100,000.00
\$ / R	On 15/03/2018	Any day expiry			12.88930	12.88930	12.87220	12.87220		14.72	0.00	0.00	0	5,397.00
\$ / R	On 19/03/2018	Foreign Exchange Future			12.89690	12.89690	12.87980	12.87980		14.72	0.00	42,030,997.10	3,259	995,056.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	55.15150	0.05515	56.93200	0.05693	55.151	13.36	0.13	57,555,539.30	35,000	228,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.13	Put	76.90230	0.07690	80.88560	0.08089	76.902	13.41	0.17	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.25	Put	102.18560	0.10219	108.74200	0.10874	102.186	13.46	0.21	0.00	0	3,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	133.69300	0.13369	141.71780	0.14172	133.693	13.67	0.25	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	146.54400	0.14654	155.11710	0.15512	146.544	13.75	0.27	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	181.99680	0.18200	191.96190	0.19196	181.997	13.94	0.31	2,008,134.19	500	25,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.57	Put	209.66150	0.20966	220.60400	0.22060	209.662	14.08	0.34	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Call	464.14980	0.46415	459.76780	0.45977	464.150	14.33	0.60	42,568,305.78	5,500	11,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Put	267.24980	0.26725	279.96780	0.27997	267.250	14.33	0.40	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.82	Put	327.43440	0.32743	341.70410	0.34170	327.434	14.56	0.45	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	394.74880	0.39475	410.33260	0.41033	394.749	14.82	0.50	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.95	Call	347.64810	0.34765	346.21750	0.34622	347.648	14.85	0.49	83,644,380.07	13,200	13,200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	431.37490	0.43137	447.45140	0.44745	431.375	14.98	0.53	0.00	0	100,016.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Call	260.53290	0.26053	260.87400	0.26087	260.533	15.49	0.39	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Put	563.63290	0.56363	581.07400	0.58107	563.633	15.49	0.61	0.00	0	1,073.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.21	Put	570.62670	0.57063	588.12640	0.58813	570.627	15.52	0.61	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	577.65460	0.57765	595.21180	0.59521	577.655	15.55	0.61	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	598.94180	0.59894	616.66340	0.61666	598.942	15.62	0.62	0.00	0	45,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.32	Put	649.74480	0.64974	667.81570	0.66782	649.745	15.80	0.65	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.35	Call	218.88390	0.21888	219.98920	0.21999	218.884	15.88	0.34	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	694.48840	0.69449	712.82510	0.71283	694.488	15.96	0.67	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	709.63860	0.70964	728.05630	0.72806	709.639	16.01	0.67	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	787.03580	0.78704	805.81070	0.80581	787.036	16.27	0.70	0.00	0	17,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	183.93580	0.18394	185.61070	0.18561	183.936	16.27	0.30	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.52	Put	802.82830	0.80283	821.66770	0.82167	802.828	16.32	0.71	0.00	0	7,200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	866.72600	0.86673	885.69680	0.88570	866.726	16.52	0.73	0.00	0	200,389.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.66	Call	152.41540	0.15242	154.32360	0.15432	152.415	16.66	0.25	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.70	Call	145.38070	0.14538	147.30530	0.14731	145.381	16.75	0.24	0.00	0	25,150.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.74	Put	981.78190	0.98178	1,000.81680	1.00082	981.782	16.85	0.77	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	135.45310	0.13545	137.38900	0.13739	135.453	16.89	0.23	0.00	0	4,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.79	Call	130.75370	0.13075	132.69340	0.13269	130.754	16.96	0.22	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.84	Put	1,066.39820	1.06640	1,085.43330	1.08543	1,066.398	17.08	0.79	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	1,126.69970	1.12670	1,145.71740	1.14572	1,126.700	17.25	0.80	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Put	1,144.07940	1.14408	1,163.09050	1.16309	1,144.079	17.29	0.81	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Call	110.97940	0.11098	112.89050	0.11289	110.979	17.29	0.19	0.00	0	100.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/03/2018	Foreign Exchange Future	13.95	Put	1,161.52130	1.16152	1,180.52500	1.18052	1,161.521	17.34	0.81	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.98	Put	1,187.80330	1.18780	1,206.79420	1.20679	1,187.803	17.41	0.82	0.00	0	200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	102.30020	0.10230	104.18170	0.10418	102.300	17.46	0.18	2,301,888.31	1,000	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.02	Call	99.95580	0.09996	101.82550	0.10183	99.956	17.51	0.18	0.00	0	55.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05	Put	1,249.64470	1.24964	1,268.59950	1.26860	1,249.645	17.58	0.83	0.00	0	500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.07	Call	94.34110	0.09434	96.18260	0.09618	94.341	17.62	0.17	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.12	Call	89.06380	0.08906	90.87340	0.09087	89.064	17.74	0.16	0.00	0	4,951.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.16	Put	1,348.17260	1.34817	1,367.05300	1.36705	1,348.173	17.83	0.85	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	1,366.24990	1.36625	1,385.11590	1.38512	1,366.250	17.88	0.85	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Call	81.27300	0.08127	83.02560	0.08303	81.273	17.93	0.15	0.00	0	73.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.22	Put	1,402.11120	1.40211	1,420.96490	1.42096	1,402.111	17.94	0.86	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.42	Call	59.30180	0.05930	61.02710	0.06103	59.302	18.10	0.11	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.44	Call	57.60320	0.05760	59.32210	0.05932	57.603	18.12	0.11	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	56.77150	0.05677	58.48570	0.05849	56.771	18.13	0.11	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	1,646.65400	1.64665	1,665.45140	1.66545	1,646.654	18.16	0.90	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Call	52.77580	0.05278	54.46870	0.05447	52.776	18.17	0.10	0.00	0	10,490.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	1,655.87580	1.65588	1,674.66870	1.67467	1,655.876	18.17	0.90	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	1,674.35290	1.67435	1,693.13560	1.69314	1,674.353	18.18	0.90	0.00	0	850.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.54	Call	49.77000	0.04977	51.44180	0.05144	49.770	18.20	0.10	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.57	Call	47.62220	0.04762	49.27610	0.04928	47.622	18.22	0.09	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.60	Call	45.56040	0.04556	47.19630	0.04720	45.560	18.25	0.09	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	36.45080	0.03645	37.98180	0.03798	36.451	18.37	0.07	0.00	0	25,047.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	30.89560	0.03090	32.33830	0.03234	30.896	18.45	0.06	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	29.08290	0.02908	30.49260	0.03049	29.083	18.49	0.06	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	28.64600	0.02865	30.04680	0.03005	28.646	18.49	0.06	0.00	0	18,718.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.95	Call	26.95950	0.02696	28.32590	0.02833	26.959	18.53	0.06	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	24.98400	0.02498	26.30800	0.02631	24.984	18.57	0.05	0.00	0	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	21.11560	0.02112	22.34320	0.02234	21.116	18.65	0.05	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	16.75890	0.01676	17.85640	0.01786	16.759	18.77	0.04	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	12.28360	0.01228	13.21490	0.01321	12.284	18.93	0.03	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	11.54010	0.01154	12.44010	0.01244	11.540	18.97	0.03	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	11.30950	0.01131	12.13370	0.01213	11.310	19.29	0.03	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	10.97500	0.01097	11.67940	0.01168	10.975	19.84	0.02	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	10.32730	0.01033	10.76740	0.01077	10.327	21.28	0.02	0.00	0	13,176.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	10.09170	0.01009	10.41460	0.01041	10.092	22.02	0.02	0.00	0	225,000.00
\$ / R	On 29/03/2018	Any day expiry			12.91580	12.91580	12.89880	12.89880		14.79	0.00	0.00	0	1,199.00
\$ / R	On 24/04/2018	Any day expiry			12.96550	12.96550	12.94840	12.94840		14.88	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			12.96740	12.96740	12.95030	12.95030		14.88	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	2,099.88770	2.09989	2,117.51800	2.11752	2,099.888	18.94	0.90	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	31.54390	0.03154	31.88960	0.03189	31.544	20.14	0.05	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			12.97690	12.97690	12.95980	12.95980		14.96	0.00	0.00	0	110.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	1,040.87840	1.04088	1,058.43350	1.05843	1,040.878	16.73	0.72	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	58.79930	0.05880	59.40040	0.05940	58.799	19.23	0.09	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	39.87120	0.03987	40.18500	0.04019	39.871	19.86	0.06	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 09/05/2018	Any day expiry			12.99410	12.99410		12.97700	12.97700		14.95	0.00	0.00	0	0.00
\$ / R	12.74	Put	On 09/05/2018	Any day expiry			340.97710	0.34098		351.98660	0.35199	340.977	14.48	0.40	0.00	0	1,880.00
\$ / R	13.86	Put	On 09/05/2018	Any day expiry			1,090.47900	1.09048		1,108.07220	1.10807	1,090.479	16.80	0.72	0.00	0	1,880.00
\$ / R	15.63	Call	On 09/05/2018	Any day expiry			48.40170	0.04840		48.71520	0.04872	48.402	19.76	0.07	0.00	0	1,880.00
\$ / R			On 11/05/2018	Any day expiry			12.99790	12.99790		12.98080	12.98080		14.96	0.00	0.00	0	70.00
\$ / R			On 14/05/2018	Any day expiry			13.00370	13.00370		12.98650	12.98650		14.93	0.00	0.00	0	0.00
\$ / R	12.75	Put	On 14/05/2018	Any day expiry			349.64620	0.34965		360.70330	0.36070	349.646	14.48	0.40	0.00	0	11,000.00
\$ / R	14.50	Put	On 14/05/2018	Any day expiry			1,633.18370	1.63318		1,650.99700	1.65100	1,633.184	17.99	0.82	0.00	0	11,000.00
\$ / R	15.76	Call	On 14/05/2018	Any day expiry			45.78950	0.04579		46.16690	0.04617	45.789	19.77	0.07	0.00	0	11,000.00
\$ / R			On 15/05/2018	Any day expiry			13.00560	13.00560		12.98840	12.98840		14.94	0.00	0.00	0	0.00
\$ / R			On 31/05/2018	Any day expiry			13.03610	13.03610		13.01890	13.01890		15.03	0.00	0.00	0	181.00
\$ / R	13.80	Put	On 31/05/2018	Any day expiry			1,045.66000	1.04566		1,062.77050	1.06277	1,045.660	16.55	0.68	0.00	0	1,000.00
\$ / R	15.43	Call	On 31/05/2018	Any day expiry			78.91160	0.07891		79.39380	0.07939	78.912	19.29	0.10	0.00	0	500.00
\$ / R	15.89	Call	On 31/05/2018	Any day expiry			51.92600	0.05193		50.92710	0.05093	51.926	19.63	0.07	0.00	0	500.00
\$ / R			On 18/06/2018	Foreign Exchange Future			13.07050	13.07050		13.05320	13.05320		15.00	0.00	12,233,988.00	936	173,737.00
\$ / R	11.00	Put	On 18/06/2018	Foreign Exchange Future			25.16320	0.02516		25.19230	0.02519	25.163	14.89	0.04	0.00	0	750.00
\$ / R	11.50	Put	On 18/06/2018	Foreign Exchange Future			48.59260	0.04859		49.89300	0.04989	48.593	13.66	0.08	0.00	0	66.00
\$ / R	12.00	Put	On 18/06/2018	Foreign Exchange Future			114.06260	0.11406		117.95990	0.11796	114.063	13.37	0.17	1,099,198.80	500	20,000.00
\$ / R	12.12	Put	On 18/06/2018	Foreign Exchange Future			142.94420	0.14294		147.64090	0.14764	142.944	13.52	0.20	0.00	0	372.00
\$ / R	12.25	Put	On 18/06/2018	Foreign Exchange Future			179.33400	0.17933		184.96030	0.18496	179.334	13.69	0.23	0.00	0	84,749.00
\$ / R	12.30	Put	On 18/06/2018	Foreign Exchange Future			194.78600	0.19479		200.78500	0.20078	194.786	13.76	0.25	0.00	0	24,500.00
\$ / R	12.40	Put	On 18/06/2018	Foreign Exchange Future			228.16970	0.22817		234.92920	0.23493	228.170	13.89	0.28	0.00	0	12,603.00
\$ / R	12.50	Put	On 18/06/2018	Foreign Exchange Future			266.15020	0.26615		273.92810	0.27393	266.150	14.06	0.31	0.00	0	114,600.00
\$ / R	12.75	Put	On 18/06/2018	Foreign Exchange Future			376.12740	0.37613		386.51190	0.38651	376.127	14.49	0.38	0.00	0	66.00
\$ / R	12.96	Put	On 18/06/2018	Foreign Exchange Future			484.51240	0.48451		497.05470	0.49705	484.512	14.84	0.45	0.00	0	2,700.00
\$ / R	13.00	Put	On 18/06/2018	Foreign Exchange Future			506.73350	0.50673		519.67940	0.51968	506.733	14.91	0.46	0.00	0	30,358.00
\$ / R	13.05	Put	On 18/06/2018	Foreign Exchange Future			535.19660	0.53520		548.63080	0.54863	535.197	15.00	0.47	0.00	0	1,250.00
\$ / R	13.17	Put	On 18/06/2018	Foreign Exchange Future			607.52410	0.60752		621.71470	0.62171	607.524	15.23	0.51	0.00	0	965.00
\$ / R	13.20	Put	On 18/06/2018	Foreign Exchange Future			626.25060	0.62625		640.61910	0.64062	626.251	15.29	0.52	0.00	0	372.00
\$ / R	13.22	Put	On 18/06/2018	Foreign Exchange Future			638.87220	0.63887		653.35710	0.65336	638.872	15.32	0.52	0.00	0	15,000.00
\$ / R	13.30	Put	On 18/06/2018	Foreign Exchange Future			690.43630	0.69044		705.37690	0.70538	690.436	15.48	0.54	0.00	0	25,550.00
\$ / R	13.46	Put	On 18/06/2018	Foreign Exchange Future			798.49990	0.79850		814.26540	0.81427	798.500	15.79	0.58	0.00	0	5,183.00
\$ / R	13.48	Put	On 18/06/2018	Foreign Exchange Future			812.44650	0.81245		828.30610	0.82831	812.446	15.83	0.59	0.00	0	7,420.00
\$ / R	13.50	Put	On 18/06/2018	Foreign Exchange Future			826.48640	0.82649		842.43840	0.84244	826.486	15.87	0.59	0.00	0	114,600.00
\$ / R	13.64	Put	On 18/06/2018	Foreign Exchange Future			927.27190	0.92727		943.83530	0.94384	927.272	16.14	0.63	0.00	0	70,530.00
\$ / R	13.75	Put	On 18/06/2018	Foreign Exchange Future			1,009.44680	1.00945		1,026.32350	1.02632	1,009.447	16.35	0.65	0.00	0	84,749.00
\$ / R	13.80	Put	On 18/06/2018	Foreign Exchange Future			1,047.62580	1.04763		1,064.57840	1.06458	1,047.626	16.45	0.66	0.00	0	500.00
\$ / R	13.81	Put	On 18/06/2018	Foreign Exchange Future			1,055.31990	1.05532		1,072.28350	1.07228	1,055.320	16.47	0.66	0.00	0	40,000.00
\$ / R	13.83	Put	On 18/06/2018	Foreign Exchange Future			1,070.75980	1.07076		1,087.75140	1.08775	1,070.760	16.51	0.67	0.00	0	300.00
\$ / R	13.84	Put	On 18/06/2018	Foreign Exchange Future			1,078.50540	1.07851		1,095.51060	1.09551	1,078.505	16.53	0.67	0.00	0	500.00
\$ / R	13.90	Put	On 18/06/2018	Foreign Exchange Future			1,125.36250	1.12536		1,142.44110	1.14244	1,125.363	16.65	0.68	0.00	0	1,000.00
\$ / R	14.00	Put	On 18/06/2018	Foreign Exchange Future			1,204.82130	1.20482		1,222.00610	1.22201	1,204.821	16.85	0.70	0.00	0	6,130.00
\$ / R	14.10	Put	On 18/06/2018	Foreign Exchange Future			1,285.87710	1.28588		1,303.14190	1.30314	1,285.877	17.05	0.72	0.00	0	7,028.00
\$ / R	14.25	Put	On 18/06/2018	Foreign Exchange Future			1,410.18130	1.41018		1,427.54480	1.42754	1,410.181	17.35	0.74	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 18/06/2018	Foreign Exchange Future	14.53	Call	187.82440	0.18782	188.01020	0.18801	187.824	17.81	0.22	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	164.12920	0.16413	164.36530	0.16437	164.129	18.07	0.19	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	152.37970	0.15238	152.62890	0.15263	152.380	18.22	0.18	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	132.50590	0.13251	0.00000	0.00000	132.506	18.50	0.16	1,036,002.27	500	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	122.31930	0.12232	122.57780	0.12258	122.319	18.66	0.15	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	119.69470	0.11969	119.95180	0.11995	119.695	18.70	0.14	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	112.99740	0.11300	113.25180	0.11325	112.997	18.82	0.14	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	106.71780	0.10672	106.96560	0.10697	106.718	18.94	0.13	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	97.33540	0.09734	97.56960	0.09757	97.335	19.13	0.12	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	92.67480	0.09267	92.89920	0.09290	92.675	19.23	0.11	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	90.75560	0.09076	90.97580	0.09098	90.756	19.27	0.11	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	75.46410	0.07546	75.21830	0.07522	75.464	19.63	0.10	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	58.03660	0.05804	56.86600	0.05687	58.037	20.09	0.07	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	49.84830	0.04985	48.28150	0.04828	49.848	20.37	0.06	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	48.83720	0.04884	47.22440	0.04722	48.837	20.41	0.06	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	46.25270	0.04625	44.52550	0.04453	46.253	20.51	0.06	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	45.32450	0.04532	43.55750	0.04356	45.324	20.55	0.06	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	41.54180	0.04154	39.61840	0.03962	41.542	20.71	0.05	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	34.79430	0.03479	32.62940	0.03263	34.794	21.05	0.05	0.00	0	84,749.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	32.51920	0.03252	30.41170	0.03041	32.519	21.09	0.04	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	26.48010	0.02648	24.68290	0.02468	26.480	21.09	0.04	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.28	Call	24.71070	0.02471	23.00810	0.02301	24.711	21.09	0.03	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	22.37320	0.02237	20.79840	0.02080	22.373	21.09	0.03	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			13.09140	13.09140	13.07410	13.07410		15.10	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,049.95160	1.04995	1,066.70510	1.06671	1,049.952	16.43	0.65	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	96.55600	0.09656	96.91600	0.09692	96.556	19.34	0.12	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	70.67270	0.07067	71.10580	0.07111	70.673	20.02	0.09	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			13.09700	13.09700	13.07970	13.07970		15.07	0.00	0.00	0	100.00
\$ / R	On 20/07/2018	Any day expiry			13.13030	13.13030	13.11310	13.11310		15.09	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			13.13770	13.13770	13.12050	13.12050		15.08	0.00	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.19	Put	1,357.81460	1.35781	1,374.47860	1.37448	1,357.815	17.06	0.70	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	1,571.91960	1.57192	1,588.83120	1.58883	1,571.920	17.53	0.74	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.72	Call	115.39490	0.11539	115.23440	0.11523	115.395	19.30	0.13	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	102.64500	0.10264	102.15070	0.10215	102.645	19.68	0.11	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			13.13960	13.13960	13.12240	13.12240		15.08	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			13.15070	13.15070	13.13350	13.13350		15.16	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,054.72200	1.05472	1,070.59860	1.07060	1,054.722	16.30	0.62	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	115.29750	0.11530	115.04200	0.11504	115.298	19.37	0.12	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	89.52940	0.08953	88.60910	0.08861	89.529	20.22	0.10	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			13.16370	13.16370	13.14650	13.14650		15.15	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	233.37800	0.23338	238.71050	0.23871	233.378	13.86	0.25	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,100.31050	1.10031	1,116.10700	1.11611	1,100.311	16.39	0.63	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	102.59700	0.10260	101.80100	0.10180	102.597	19.95	0.11	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			13.17480	13.17480	13.15770	13.15770		15.14	0.00	0.00	0	70.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest			
\$ / R			On 31/08/2018	Any day expiry			13.20810	13.20810		13.19110	13.19110		15.21	0.00	0.00	0	1,336.00
\$ / R	13.80	Put	On 31/08/2018	Any day expiry	1,058.92750	1.05893		1,073.78980	1.07379	1,058.928	16.21	0.60	0.00	0	1,000.00		
\$ / R	16.05	Call	On 31/08/2018	Any day expiry	132.32240	0.13232		131.48590	0.13149	132.322	19.54	0.13	0.00	0	500.00		
\$ / R	16.57	Call	On 31/08/2018	Any day expiry	106.25550	0.10626		105.03690	0.10504	106.255	20.46	0.11	0.00	0	500.00		
\$ / R			On 17/09/2018	Foreign Exchange Future	13.23960	13.23960		13.22260	13.22260		15.25	0.00	1,323,960.00	100	4,997.00		
\$ / R	11.00	Put	On 17/09/2018	Foreign Exchange Future	35.76360	0.03576		36.17970	0.03618	35.764	13.77	0.05	0.00	0	750.00		
\$ / R	11.75	Put	On 17/09/2018	Foreign Exchange Future	115.19150	0.11519		115.01830	0.11502	115.191	13.56	0.14	0.00	0	73,314.00		
\$ / R	12.61	Put	On 17/09/2018	Foreign Exchange Future	363.21690	0.36322		371.01140	0.37101	363.217	14.21	0.32	0.00	0	5,300.00		
\$ / R	12.65	Put	On 17/09/2018	Foreign Exchange Future	380.80510	0.38081		388.90810	0.38891	380.805	14.27	0.33	0.00	0	1,550.00		
\$ / R	12.85	Put	On 17/09/2018	Foreign Exchange Future	475.49870	0.47550		485.12960	0.48513	475.499	14.60	0.38	0.00	0	750.00		
\$ / R	13.25	Put	On 17/09/2018	Foreign Exchange Future	696.66100	0.69666		709.07180	0.70907	696.661	15.25	0.48	0.00	0	73,314.00		
\$ / R	13.36	Put	On 17/09/2018	Foreign Exchange Future	764.18650	0.76419		777.12490	0.77712	764.186	15.43	0.50	0.00	0	2,179.00		
\$ / R	13.65	Call	On 17/09/2018	Foreign Exchange Future	544.39890	0.54440		541.58520	0.54159	544.399	15.90	0.44	0.00	0	1,464.00		
\$ / R	15.97	Call	On 17/09/2018	Foreign Exchange Future	153.34350	0.15334		153.54640	0.15355	153.344	19.24	0.15	0.00	0	5,300.00		
\$ / R	16.04	Call	On 17/09/2018	Foreign Exchange Future	148.75650	0.14876		148.99460	0.14899	148.756	19.36	0.14	0.00	0	1,550.00		
\$ / R	16.08	Call	On 17/09/2018	Foreign Exchange Future	146.22470	0.14622		146.47860	0.14648	146.225	19.43	0.14	0.00	0	2,179.00		
\$ / R	16.14	Call	On 17/09/2018	Foreign Exchange Future	142.53800	0.14254		142.81810	0.14282	142.538	19.53	0.14	0.00	0	750.00		
\$ / R	16.29	Call	On 17/09/2018	Foreign Exchange Future	133.89370	0.13389		134.23450	0.13423	133.894	19.79	0.13	0.00	0	73,314.00		
\$ / R			On 28/09/2018	Any day expiry	13.26000	13.26000		13.24310	13.24310		15.26	0.00	0.00	0	1,295.00		
\$ / R	13.80	Put	On 28/09/2018	Any day expiry	1,061.75800	1.06176		1,076.03750	1.07604	1,061.758	16.12	0.58	0.00	0	1,000.00		
\$ / R	16.25	Call	On 28/09/2018	Any day expiry	146.59610	0.14760		146.50260	0.14650	147.596	19.68	0.14	0.00	0	500.00		
\$ / R	16.80	Call	On 28/09/2018	Any day expiry	119.94070	0.11994		118.57170	0.11857	119.941	20.63	0.11	0.00	0	500.00		
\$ / R			On 25/10/2018	Any day expiry	13.31020	13.31020		13.29310	13.29310		15.30	0.00	0.00	0	70.00		
\$ / R			On 29/10/2018	Any day expiry	13.31770	13.31770		13.30050	13.30050		15.29	0.00	0.00	0	225.00		
\$ / R			On 31/10/2018	Any day expiry	13.32140	13.32140		13.30420	13.30420		15.30	0.00	0.00	0	0.00		
\$ / R	13.80	Put	On 31/10/2018	Any day expiry	1,064.51910	1.06452		1,078.13410	1.07813	1,064.519	16.04	0.56	0.00	0	1,000.00		
\$ / R	16.47	Call	On 31/10/2018	Any day expiry	166.38640	0.16639		164.73710	0.16474	166.386	19.82	0.14	0.00	0	500.00		
\$ / R	17.02	Call	On 31/10/2018	Any day expiry	138.21810	0.13822		136.45070	0.13645	138.218	20.74	0.12	0.00	0	500.00		
\$ / R			On 05/11/2018	Any day expiry	13.33070	13.33070		13.31350	13.31350		15.35	0.00	0.00	0	0.00		
\$ / R	11.90	Put	On 05/11/2018	Any day expiry	160.69730	0.16070		161.19890	0.16120	160.697	13.56	0.17	0.00	0	1,880.00		
\$ / R	13.86	Put	On 05/11/2018	Any day expiry	1,106.37940	1.10638		1,120.04910	1.12005	1,106.379	16.11	0.57	0.00	0	1,880.00		
\$ / R	16.81	Call	On 05/11/2018	Any day expiry	150.96300	0.15096		150.64660	0.15065	150.963	20.30	0.13	0.00	0	1,880.00		
\$ / R			On 13/11/2018	Any day expiry	13.34560	13.34560		13.32830	13.32830		15.35	0.00	0.00	0	70.00		
\$ / R			On 30/11/2018	Any day expiry	13.37730	13.37730		13.35980	13.35980		15.40	0.00	0.00	0	0.00		
\$ / R	13.80	Put	On 30/11/2018	Any day expiry	1,066.71610	1.06672		1,079.71200	1.07971	1,066.716	15.97	0.55	0.00	0	1,000.00		
\$ / R	16.70	Call	On 30/11/2018	Any day expiry	178.71380	0.17871		179.27450	0.17927	178.714	19.91	0.15	0.00	0	500.00		
\$ / R	17.31	Call	On 30/11/2018	Any day expiry	147.77910	0.14778		148.55180	0.14855	147.779	20.88	0.12	0.00	0	500.00		
\$ / R			On 11/12/2018	Any day expiry	13.39770	13.39770		13.38010	13.38010		15.38	0.00	0.00	0	0.00		
\$ / R	13.65	Put	On 11/12/2018	Any day expiry	967.22330	0.96722		979.42340	0.97942	967.223	15.73	0.52	0.00	0	20,000.00		
\$ / R	15.69	Call	On 11/12/2018	Any day expiry	277.81190	0.27781		275.55940	0.27556	277.812	18.42	0.22	0.00	0	20,000.00		
\$ / R			On 14/12/2018	Foreign Exchange Future	13.40330	13.40330		13.38570	13.38570		15.38	0.00	0.00	0	11,000.00		
\$ / R	12.96	Put	On 14/12/2018	Foreign Exchange Future	563.18800	0.56319		571.40880	0.57141	563.188	14.71	0.38	0.00	0	23,443.00		
\$ / R	17.24	Call	On 14/12/2018	Foreign Exchange Future	163.23170	0.16323		160.95450	0.16095	163.232	20.69	0.13	0.00	0	23,443.00		
\$ / R			On 31/12/2018	Any day expiry	13.43520	13.43520		13.41740	13.41740		15.44	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
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,068.99360	1.06899	1,083.55640	1.08356	1,068.994	15.92	0.53	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	195.06510	0.19507	195.92630	0.19593	195.065	20.10	0.15	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	158.97800	0.15898	155.83590	0.15584	158.978	20.98	0.12	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			13.52020	13.52020	13.50170	13.50170		15.67	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.58400	13.58400	13.56500	13.56500		15.88	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			13.75400	13.75400	13.73350	13.73350		16.21	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.10570	14.10570	14.08220	14.08220		16.64	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	314.52570	0.31463	317.82760	0.31783	314.526	21.61	0.16	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			14.51220	14.51220	14.48810	14.48810		17.25	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			14.61630	14.61630	14.59190	14.59190		17.37	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			14.72500	14.72500	14.70020	14.70020		17.52	0.00	0.00	0	0.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			12.89690	12.89690	12.87980	12.87980		14.72	0.00	0.00	0	439.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.07050	13.07050	13.05320	13.05320		15.00	0.00	0.00	0	86.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			13.23960	13.23960	13.22260	13.22260		15.25	0.00	0.00	0	0.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			13.40330	13.40330	13.38570	13.38570		15.38	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			13.75400	13.75400	13.73350	13.73350		16.21	0.00	0.00	0	0.00
£ / R	On 31/01/2018	Any day expiry			17.19190	17.19190	17.11400	17.11400		14.93	0.00	0.00	0	10.00
£ / R	On 01/03/2018	Any day expiry			17.28320	17.28320	17.20410	17.20410		15.58	0.00	0.00	0	17.00
£ / R	On 15/03/2018	Any day expiry			17.32630	17.32630	17.24740	17.24740		15.74	0.00	0.00	0	38.00
£ / R	On 19/03/2018	Foreign Exchange Future			17.33860	17.33860	17.25970	17.25970		15.72	0.00	0.00	0	208,780.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	365.22570	0.36523	404.35710	0.40436	365.226	15.46	0.38	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	19.00	Call	120.06110	0.12006	114.84590	0.11485	120.061	17.87	0.16	0.00	0	1,500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	37.33900	0.03734	34.80990	0.03481	37.339	18.84	0.06	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future			17.62990	17.62990	17.55010	17.55010		16.10	0.00	0.00	0	7,360.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	719.71160	0.71971	763.61050	0.76361	719.712	16.01	0.45	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	162.03640	0.16204	155.85380	0.15585	162.036	18.63	0.15	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future			17.91930	17.91930	17.83860	17.83860		16.03	0.00	0.00	0	4,164.00
£ / R	On 14/12/2018	Foreign Exchange Future			18.20280	18.20280	18.12000	18.12000		16.03	0.00	32,255,361.60	1,772	886.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.81920	18.81920	18.72790	18.72790		15.99	0.00	0.00	0	0.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.11443	0.11443	0.11420	0.11420		16.55	0.00	0.00	0	195.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.11659	0.11659	0.11636	0.11636		14.12	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.11879	0.11879	0.11856	0.11856			0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12905	0.12905	0.12876	0.12876		22.47	0.00	0.00	0	0.00
€ / R	On 27/12/2017	Any day expiry			15.09610	15.09610	15.11230	15.11230		10.37	0.00	0.00	0	800.00
€ / R	On 30/01/2018	Any day expiry			15.21130	15.21130	15.21480	15.21480		13.15	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry			15.22640	15.22640	15.22990	15.22990		13.33	0.00	0.00	0	151,647.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	673.85700	0.67386	674.65000	0.67465	673.857	14.89	0.77	0.00	0	193,000.00
€ / R	On 31/01/2018	Any day expiry	16.50	Call	24.16500	0.02417	26.71190	0.02671	24.165	16.07	0.07	0.00	0	15,150.00
€ / R	On 15/02/2018	Any day expiry			15.27460	15.27460	15.27780	15.27780		13.46	0.00	0.00	0	44.00
€ / R	On 28/02/2018	Any day expiry			15.31640	15.31640	15.31930	15.31930		13.63	0.00	1,478,389,734.20	96,361	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
€ / R	On 28/02/2018	Any day expiry	16.41	Put	1,185.11070	1.18511	1,187.23260	1.18723	1,185.111	16.01	0.83	1,444,405,012.74	113,101	1,647.00
€ / R	On 15/03/2018	Any day expiry			15.36400	15.36400	15.36680	15.36680		13.92	0.00	0.00	0	63.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.37670	15.37670	15.37950	15.37950		14.02	0.00	2,153,014,780.60	140,018	94,629.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	257.39240	0.25739	261.50810	0.26151	257.392	13.49	0.36	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	279.25100	0.27925	283.58260	0.28358	279.251	13.57	0.38	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.39	Put	1,158.48700	1.15849	1,161.58390	1.16158	1,158.487	16.03	0.78	2,101,500,049.90	174,600	0.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	129.01150	0.12901	134.45110	0.13445	129.011	16.23	0.20	0.00	0	643.00
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	75.55800	0.07556	79.19120	0.07919	75.558	17.11	0.12	0.00	0	620.00
€ / R	On 29/03/2018	Any day expiry			15.40850	15.40850	15.41160	15.41160		14.05	0.00	0.00	0	3.00
€ / R	On 18/06/2018	Foreign Exchange Future			15.67850	15.67850	15.68040	15.68040		14.27	0.00	18,030,275.00	1,150	6,965.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	51.80010	0.05180	51.07280	0.05107	51.800	13.51	0.08	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	64.42180	0.06442	63.83790	0.06384	64.422	12.97	0.09	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	399.93020	0.39993	401.15110	0.40115	399.930	13.69	0.37	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,136.25280	1.13625	1,139.51270	1.13951	1,136.253	15.42	0.65	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	90.22480	0.09022	92.12650	0.09213	90.225	18.27	0.10	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	19.54720	0.01955	21.48020	0.02148	19.547	19.22	0.03	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.98360	15.98360	15.98580	15.98580		14.43	0.00	0.00	0	5,417.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	139.08750	0.13909	137.14400	0.13714	139.088	13.21	0.14	0.00	0	161,971.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	711.21780	0.71122	714.94190	0.71494	711.218	14.25	0.45	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.00	Put	797.82640	0.79783	802.18170	0.80218	797.826	14.43	0.48	0.00	0	37,204.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	150.56530	0.15057	155.82940	0.15583	150.565	19.05	0.12	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	21.63	Call	71.13960	0.07114	74.32600	0.07433	71.140	21.42	0.06	0.00	0	37,204.00
€ / R	On 14/12/2018	Foreign Exchange Future			16.28480	16.28480	16.28680	16.28680		14.54	0.00	0.00	0	2,926.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.93780	16.93780	16.93620	16.93620		15.30	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			95.57000	95.57000	95.30000	95.30000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			92.62000	92.62000	92.32000	92.32000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			91.41000	91.41000	91.08000	91.08000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			93.60000	93.60000	93.24000	93.24000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			97.38000	97.38000	97.01000	97.01000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			95.96000	95.96000	95.58000	95.58000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			98.01000	98.01000	97.65000	97.65000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			101.70000	101.70000	101.35000	101.35000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			102.04000	102.04000	101.70000	101.70000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			97.32000	97.32000	96.97000	96.97000			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			100.02000	100.02000	100.02000	100.02000			0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap			100.48000	100.48000	100.47000	100.47000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap			99.50000	99.50000	99.49000	99.49000			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			98.57000	98.57000	98.57000	98.57000			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 21/09/2018	Interest Rate Swap	98.49000	98.49000	98.49000	98.49000	98.49000				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.86000	98.86000	98.86000	98.86000	98.86000				0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.25000	99.25000	99.24000	99.24000	99.24000				0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.64000	99.64000	99.62000	99.62000	99.62000				0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	100.03000	100.03000	100.01000	100.01000	100.01000				0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap	100.97000	100.97000	100.95000	100.95000	100.95000				0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap	98.74000	98.74000	98.71000	98.71000	98.71000				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	96.26000	96.26000	96.17000	96.17000	96.17000				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.49000	95.49000	95.39000	95.39000	95.39000				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	94.69000	94.69000	94.59000	94.59000	94.59000				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	94.87000	94.87000	94.76000	94.76000	94.76000				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	97.07000	97.07000	96.95000	96.95000	96.95000				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	97.21000	97.21000	97.08000	97.08000	97.08000				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	98.40000	98.40000	98.26000	98.26000	98.26000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	100.60000	100.60000	100.45000	100.45000	100.45000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	101.86000	101.86000	101.69000	101.69000	101.69000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	97.00000	97.00000	96.82000	96.82000	96.82000				0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	567.20100	567.20100	566.93100	566.93100	566.93100				0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	577.79800	577.79800	577.52300	577.52300	577.52300				0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	652.14500	652.14500	652.89400	652.89400	652.89400				0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	664.33000	664.33000	665.09200	665.09200	665.09200				0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	587.06300	587.06300	588.07800	588.07800	588.07800				0.00	35,223,780.00	6	777.00
ALBI	On 03/05/2018	Index Future	598.03200	598.03200	599.06500	599.06500	599.06500				0.00	0.00	0	0.00
AU\$ / R	On 27/12/2017	Any day expiry	9.82730	9.82730	9.78700	9.78700	9.78700			10.64	0.00	0.00	0	0.00
AU\$ / R	On 15/01/2018	Any day expiry	9.85230	9.85230	9.80760	9.80760	9.80760			12.18	0.00	0.00	0	5.00
AU\$ / R	On 28/02/2018	Any day expiry	9.91770	9.91770	9.87220	9.87220	9.87220			13.29	0.00	0.00	0	46.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	9.94480	9.94480	9.89910	9.89910	9.89910			13.49	0.00	0.00	0	17,243.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.07740	10.07740	10.03100	10.03100	10.03100			13.81	0.00	0.00	0	5,012.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	10.20800	10.20800	10.16120	10.16120	10.16120			13.76	0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.33330	10.33330	10.28600	10.28600	10.28600			13.80	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.60260	10.60260	10.55220	10.55220	10.55220			13.50	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	10.15920	10.15920	10.12340	10.12340	10.12340			13.95	0.00	0.00	0	250.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	10.30450	10.30450	10.26900	10.26900	10.26900			15.10	0.00	0.00	0	0.00
CHF / R	On 19/03/2018	Foreign Exchange Future	13.12820	13.12820	13.11030	13.11030	13.11030			13.48	0.00	0.00	0	1,215.00
CHF / R	On 18/06/2018	Foreign Exchange Future	13.39960	13.39960	13.38220	13.38220	13.38220			13.90	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.67380	13.67380	13.65660	13.65660	13.65660				0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.80240	14.80240	14.77320	14.77320	14.77320			14.89	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
CNH / R	On 19/03/2018	Foreign Exchange Future	1.95170		1.95170		1.94990	1.94990		14.47	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.96720		1.96720		1.96520	1.96520		14.58	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.98200		1.98200		1.98000	1.98000			0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.02820		2.02820		2.02580	2.02580		15.48	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future	2.07380		2.07380		2.07380	2.07380		15.19	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.11550		2.11550		2.11520	2.11520		15.64	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.15740		2.15740		2.15740	2.15740			0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.38710		2.38710		2.38500	2.38500		16.39	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	10.86588		77.93450		10.82644	78.17227			0.00	0.00	0	9,466.00
ES33	On 03/05/2018	Bond Future	10.96781		75.59896		10.92699	75.84118			0.00	0.00	0	0.00
ES33	On 02/08/2018	Bond Future	11.06994		77.02306		11.02751	77.27088			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	11.13975		80.42030		11.11044	80.61856			0.00	0.00	0	7,957.00
ES42	On 03/05/2018	Bond Future	11.24441		77.66140		11.21405	77.86336			0.00	0.00	0	0.00
ES42	On 02/08/2018	Bond Future	11.34750		79.12418		11.31591	79.33103			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	585.62100		585.62100		586.63900	586.63900			0.00	0.00	0	783.00
GOVI	On 03/05/2018	GOVI	596.56200		596.56200		597.59900	597.59900			0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.65140		1.65140		1.64950	1.64950		14.70	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.67580		1.67580		1.67390	1.67390		15.32	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.69950		1.69950		1.69750	1.69750			0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.84140		1.84140		1.83870	1.83870		16.65	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
I2025	On 01/02/2018	Bond Future		129.43247	129.43247		129.42921	129.42921			0.00	0.00	0	1,070.00
I2025	On 03/05/2018	Bond Future		131.85877	131.85877		131.85541	131.85541			0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future		134.32065	134.32065		134.31921	134.31921			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 01/02/2018	Bond Future		100.15044	100.15044		100.14768	100.14768			0.00	0.00	0	1,370.00
I2029	On 03/05/2018	Bond Future		101.00978	101.00978		101.00704	101.00704			0.00	0.00	0	0.00
I2029	On 02/08/2018	Bond Future		102.92976	102.92976		102.92840	102.92840			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		104.48948	104.48948		104.48640	104.48640			0.00	0.00	0	5,283.00
I2033	On 03/05/2018	Bond Future		105.36009	105.36009		105.35715	105.35715			0.00	0.00	0	0.00
I2033	On 02/08/2018	Bond Future		107.36282	107.36282		107.36133	107.36133			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		126.48655	126.48655		126.08030	126.08030			0.00	0.00	0	19,692.00
I2038	On 03/05/2018	Bond Future		128.85758	128.85758		128.44382	128.44382			0.00	0.00	0	0.00
I2038	On 02/08/2018	Bond Future		131.25694	131.25694		130.83711	130.83711			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		122.25939	122.25939		122.25577	122.25577			0.00	0.00	0	21,177.00
I2046	On 03/05/2018	Bond Future		122.95149	122.95149		122.94785	122.94785			0.00	0.00	0	0.00
I2046	On 02/08/2018	Bond Future		125.28862	125.28862		125.28669	125.28669			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		127.29374	127.29374		127.28983	127.28983			0.00	0.00	0	24,012.00
I2050	On 03/05/2018	Bond Future		129.67980	129.67980		129.67586	129.67586			0.00	0.00	0	0.00
I2050	On 02/08/2018	Bond Future		130.41157	130.41157		130.40958	130.40958			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		249.79700	249.79700		249.69900	249.69900			0.00	0.00	0	879.00
IGOV	On 03/05/2018	Index Future		254.48000	254.48000		254.38000	254.38000			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

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
KES / R	On 19/03/2018	Foreign Exchange Future			0.12330		0.12330		0.12330	0.12330			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.12250		0.12250		0.12290	0.12290			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future			0.12180		0.12180		0.12290	0.12290			0.00	0.00	0	562.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.11900		0.11900		0.11960	0.11960			0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.54820		1.54820		1.54310	1.54310		15.25	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.57360		1.57360		1.56860	1.56860		15.16	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.59930		1.59930		1.59440	1.59440			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.67940		1.67940		1.67350	1.67350		14.01	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			9.03610		9.03610		9.01930	9.01930		14.35	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			9.15080		9.15080		9.13390	9.13390		14.66	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			9.26470		9.26470		9.24780	9.24780			0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.00360		10.00360		9.97930	9.97930		14.82	0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.28380		1.28380		1.28260	1.28260			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.29840		1.29840		1.29310	1.29310			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.31450		1.31450		1.30390	1.30390			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.39750		1.39750		1.39650	1.39650			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.34440		1.34440		1.34010	1.34010			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.34880		1.34880		1.34450	1.34450			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.35350		1.35350		1.34910	1.34910			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.19230		1.19230		1.19410	1.19410			0.00	0.00	0	15.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.19950		1.19950		1.20130	1.20130			0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.20730		1.20730		1.20900	1.20900			0.00	0.00	0	0.00
R186	On 01/02/2018	Bond Future			8.72263		112.15645		8.70286	112.28544		9.21	0.00	1,117,751,180.70	9,966	109,174.00
R186	On 01/02/2018	Bond Future	7.75	Call	30.19000		0.03019		36.09000	0.03609	30.190	8.62	0.02	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	759.64000		0.75964		819.85000	0.81985	759.640	9.07	0.34	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	1,292.70000		1.29270		1,249.27000	1.24927	1,292.700	9.21	0.47	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.00	Put	680.79000		0.68079		657.61000	0.65761	680.790	9.39	0.30	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	323.84000		0.32384		313.50000	0.31350	323.840	9.57	0.17	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.65	Put	80.60000		0.08060		78.76000	0.07876	80.600	9.86	0.05	0.00	0	1,950.00
R186	On 03/05/2018	Bond Future			8.77351		114.25181		8.75286	114.38327		9.55	0.00	0.00	0	200.00
R186	On 03/05/2018	Bond Future	9.30	Call	4,638.24000		4.63824		4,739.33000	4.73933	4,638.240	9.93	0.70	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.72	Put	754.71000		0.75471		737.21000	0.73721	754.710	10.23	0.19	0.00	0	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	722.70000		0.72270		705.92000	0.70592	722.700	10.25	0.18	0.00	0	3,200.00
R186	On 03/05/2018	Bond Future	10.14	Put	367.26000		0.36726		358.33000	0.35833	367.260	10.25	0.11	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

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/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			296.77989		296.77989		296.62039	296.62039			0.00	0.00	0	2,350.00
R197	On 03/05/2018	Bond Future			302.34300		302.34300		302.18068	302.18068			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 01/02/2018	Bond Future			235.40530		235.40530		235.39807	235.39807		4.66	0.00	0.00	0	21,519.00
R202	On 03/05/2018	Bond Future			239.81809		239.81809		239.81088	239.81088		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			8.02129		102.28533		8.03199	102.24183		5.79	0.00	0.00	0	60,572.00
R2023	On 03/05/2018	Bond Future			8.04772		100.26645		8.05909	100.22212		6.05	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future	9.19	Put	242.59000		0.24259		251.17000	0.25117	242.590	6.46	0.12	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			9.30073		90.84932		9.27602	91.01449			0.00	0.00	0	71,608.00
R2030	On 03/05/2018	Bond Future			9.36187		92.54666		9.33627	92.71500			0.00	0.00	0	0.00
R2030	On 02/08/2018	Bond Future			9.42457		90.28428		9.39783	90.45708			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			9.47204		93.48662		9.45246	93.62745		13.17	0.00	74,321,862.90	795	45,389.00
R2032	On 01/02/2018	Bond Future	9.20	Call	851.76000		0.85176		916.58000	0.91658	851.760	13.13	0.32	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	1,113.25000		1.11325		1,188.70000	1.18870	1,113.250	13.22	0.39	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	1,422.47000		1.42247		1,508.28000	1.50828	1,422.470	13.32	0.46	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	1,594.43000		1.59443		1,685.22000	1.68522	1,594.430	13.37	0.49	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.53241		91.07599		9.51216	91.21954		14.41	0.00	0.00	0	0.00
R2032	On 02/08/2018	Bond Future			9.59207		92.79154		9.57095	92.93912		13.68	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			9.66887		97.31595		9.63411	97.58995			0.00	46,711,656.00	480	54,663.00
R2035	On 03/05/2018	Bond Future			9.72965		94.63377		9.69379	94.91284			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			9.76719		89.28633		9.73241	89.55954		15.56	0.00	830,809,300.65	9,305	44,365.00
R2037	On 01/02/2018	Bond Future	9.88	Call	2,369.64000		2.36964		2,554.50000	2.55450	2,369.640	15.99	0.58	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.32	Put	513.59000		0.51359		480.20000	0.48020	513.590	16.48	0.19	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.72	Put	153.15000		0.15315		142.93000	0.14293	153.150	16.68	0.07	0.00	0	2,000.00
R2037	On 03/05/2018	Bond Future			9.83126		90.95449		9.79539	91.23281		16.33	0.00	0.00	0	0.00
R2037	On 02/08/2018	Bond Future			9.89683		88.41180		9.85964	88.69663		16.26	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			7.11016		101.75841		7.12629	101.74491		0.94	0.00	0.00	0	30,645.00
R204	On 03/05/2018	Bond Future			6.93070		103.65949		6.95346	103.64577		0.73	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

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
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			9.85239		92.53860		9.82268	92.78786		16.28	0.00	0.00	0	28,354.00
R2040	On 03/05/2018	Bond Future			9.91684		94.26752		9.88621	94.52143		17.08	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future	9.00	Call	1,090.06000		1.09006		1,156.32000	1.15632	1,090.060	16.41	0.22	0.00	0	1,500.00
R2040	On 03/05/2018	Bond Future	10.00	Call	4,261.42000		4.26142		4,416.71000	4.41671	4,261.420	17.36	0.55	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			9.98279		91.53689		9.95103	91.79683		17.03	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			9.89677		89.49611		9.86706	89.74749		17.10	0.00	2,058,410.53	23	22,082.00
R2044	On 03/05/2018	Bond Future			9.95970		91.16815		9.92909	91.42419		17.95	0.00	0.00	0	0.00
R2044	On 02/08/2018	Bond Future			10.02402		88.50425		9.99229	88.76647		17.92	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			9.84699		93.31101		9.81729	93.57009		16.90	0.00	0.00	0	94,443.00
R2048	On 03/05/2018	Bond Future			9.90395		90.61733		9.87336	90.88136		18.61	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			7.38202		100.19910		7.42961	100.11468		2.13	0.00	2,204,380.20	22	45,523.00
R207	On 03/05/2018	Bond Future			7.36321		102.07108		7.41833	101.98511		2.03	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			7.67425		99.83883		7.69529	99.78189		3.61	0.00	0.00	0	35,491.00
R208	On 03/05/2018	Bond Future			7.68523		98.30277		7.70828	98.24478		3.64	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			9.60456		73.63924		9.56469	73.90487		15.63	0.00	528,950,660.92	7,183	145,964.00
R209	On 01/02/2018	Bond Future	9.32	Call	766.03000		0.76603		870.96000	0.87096	766.030	15.46	0.32	0.00	0	157.00
R209	On 01/02/2018	Bond Future	9.33	Call	787.85000		0.78785		894.64000	0.89464	787.850	15.47	0.32	2,936,959.42	123	220.00
R209	On 01/02/2018	Bond Future	9.52	Call	1,280.67000		1.28067		1,423.20000	1.42320	1,280.670	15.65	0.45	1,896,888.35	57	739.00
R209	On 01/02/2018	Bond Future	9.59	Put	1,598.64000		1.59864		1,488.39000	1.48839	1,598.640	15.73	0.50	9,037,076.60	246	377.00
R209	On 01/02/2018	Bond Future	9.75	Call	2,081.02000		2.08102		2,263.73000	2.26373	2,081.020	15.91	0.61	0.00	0	5,000.00
R209	On 01/02/2018	Bond Future	9.85	Put	887.78000		0.88778		819.94000	0.81994	887.780	16.02	0.33	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	9.87	Put	845.59000		0.84559		780.57000	0.78057	845.590	16.05	0.32	2,678,453.32	114	739.00
R209	On 01/02/2018	Bond Future	9.88	Put	825.06000		0.82506		761.41000	0.76141	825.060	16.06	0.31	2,837,432.14	123	220.00
R209	On 01/02/2018	Bond Future	9.89	Put	804.93000		0.80493		742.64000	0.74264	804.930	16.07	0.31	0.00	0	157.00

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 01/02/2018	Bond Future	10.00	Put	608.59000	0.60859		560.00000	0.56000	608.590	16.19	0.25	0.00	0	7,488.00	
R209	On 01/02/2018	Bond Future	10.10	Put	466.06000	0.46606		427.98000	0.42798	466.060	16.30	0.20	0.00	0	3,000.00	
R209	On 01/02/2018	Bond Future	10.22	Put	333.22000	0.33322		305.38000	0.30538	333.220	16.44	0.15	644,455.66	57	739.00	
R209	On 03/05/2018	Bond Future			9.65932	71.86564		9.61828	72.13626		17.15	0.00	0.00	0	0.00	
R209	On 03/05/2018	Bond Future	9.75	Call	3,298.72000	3.29872		3,461.34000	3.46134	3,298.720	17.44	0.55	7,138,648.93	180	435.00	
R209	On 03/05/2018	Bond Future	10.00	Put	2,040.18000	2.04018		1,953.81000	1.95381	2,040.180	17.73	0.37	0.00	0	5,000.00	
R209	On 03/05/2018	Bond Future	10.22	Put	1,572.24000	1.57224		1,502.58000	1.50258	1,572.240	17.98	0.30	7,773,370.98	360	435.00	
R209	On 03/05/2018	Bond Future	10.73	Put	801.26000	0.80126		761.89000	0.76189	801.260	18.30	0.18	2,299,412.72	180	435.00	
R209	On 02/08/2018	Bond Future			9.71317	73.21932		9.67077	73.49611		16.37	0.00	0.00	0	0.00	
R209	On 02/08/2018	Bond Future	9.66	Call	3,613.63000	3.61363		3,765.22000	3.76522	3,613.630	16.55	0.51	6,734,649.20	180	435.00	
R209	On 02/08/2018	Bond Future	10.21	Put	2,469.72000	2.46972		2,383.07000	2.38307	2,469.720	17.17	0.35	9,153,305.34	360	435.00	
R209	On 02/08/2018	Bond Future	10.84	Put	1,329.48000	1.32948		1,276.97000	1.27697	1,329.480	17.49	0.22	2,861,435.46	180	435.00	
R209	On 01/11/2018	Bond Future			9.76425	71.48483		9.72054	71.76738		16.60	0.00	0.00	0	0.00	
R209	On 01/11/2018	Bond Future	9.34	Call	3,167.12000	3.16712		3,296.89000	3.29689	3,167.120	16.45	0.43	5,541,837.29	180	255.00	
R209	On 01/11/2018	Bond Future	9.94	Put	3,946.18000	3.94618		3,833.41000	3.83341	3,946.180	17.10	0.43	11,060,331.02	360	255.00	
R209	On 01/11/2018	Bond Future	10.57	Put	2,482.00000	2.48200		2,404.07000	2.40407	2,482.000	17.74	0.30	3,904,681.36	180	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			185.91383	185.91383		185.90877	185.90877			0.00	0.00	0	2,159.00	
R210	On 03/05/2018	Bond Future			186.97375	186.97375		186.96874	186.96874			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			150.58076	150.58076		150.57743	150.57743			0.00	0.00	0	4,967.00	
R212	On 03/05/2018	Bond Future			153.40348	153.40348		153.40015	153.40015			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			9.35640	85.51004		9.33679	85.63817		12.89	0.00	0.00	0	58,778.00	
R213	On 03/05/2018	Bond Future			9.41138	83.55803		9.39112	83.68859		14.09	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			9.81146	72.80243		9.78176	73.00565		16.64	0.00	0.00	0	49,252.00	
R214	On 03/05/2018	Bond Future			9.86728	70.86655		9.83673	71.07357		18.32	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	

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
RAIN	On 19/03/2018	Foreign Exchange Future	22,988.74000		22,988.74000	22,969.99000	22,969.99000				0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future	9.60250		9.60250	9.58800	9.58800			13.60	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	9.74520		9.74520	9.73050	9.73050			13.85	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	9.88630		9.88630	9.87180	9.87180				0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.73690		10.73690	10.71770	10.71770			14.62	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.29810		3.29810	3.28810	3.28810			11.97	0.00	0.00	0	433.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.25160		3.25160	3.24260	3.24260			12.36	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	3.20290		3.20290	3.19110	3.19110				0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.19840		3.19840	3.18070	3.18070			14.54	0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.28260		1.28260	1.27720	1.27720				0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.26250		1.26250	1.25680	1.25680				0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.24350		1.24350	1.23810	1.23810				0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.21640		1.21640	1.21640	1.21640				0.00	0.00	0	0.00
Total for Derivatives :											12,301,206,037.67	792,183	7 602 763.00	
Grand Total:											12,301,206,037.67	792,183	7 602 763.00	