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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 03/01/2018

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>														
\$ / R	On 04/01/2018	Any day expiry		12.33880	12.33880		12.39930	12.39930		14.76	0.00	0.00	0	195.00
\$ / R	On 08/01/2018	Any day expiry		12.34270	12.34270		12.40500	12.40500		13.41	0.00	0.00	0	0.00
\$ / R	On 08/01/2018	Any day expiry	13.25	Put	907.78350	0.90778	846.35250	0.84635	907.784	23.17	1.00	0.00	0	20,000.00
\$ / R	On 09/01/2018	Any day expiry		12.34460	12.34460		12.40690	12.40690		13.72	0.00	0.00	0	220.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	856.60000	0.85660	795.29540	0.79530	856.600	22.36	0.99	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	0.01860	0.00002	0.01770	0.00002	0.019	37.90	0.00	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	0.02580	0.00003	0.01360	0.00001	0.026	40.31	0.00	0.00	0	1,000.00
\$ / R	On 10/01/2018	Any day expiry		12.34660	12.34660		12.40880	12.40880		13.93	0.00	0.00	0	1,126.00
\$ / R	On 12/01/2018	Any day expiry		12.35040	12.35040		12.41260	12.41260		14.05	0.00	0.00	0	241.00
\$ / R	On 15/01/2018	Any day expiry		12.35600	12.35600		12.41830	12.41830		13.40	0.00	0.00	0	649.00
\$ / R	On 15/01/2018	Any day expiry	12.39	Put	139.15590	0.13916	113.25090	0.11325	139.156	13.56	0.54	0.00	0	277.00
\$ / R	On 15/01/2018	Any day expiry	12.46	Call	79.24120	0.07924	108.92550	0.10893	79.241	13.86	0.37	0.00	0	277.00
\$ / R	On 15/01/2018	Any day expiry	12.72	Put	388.69660	0.38870	338.46090	0.33846	388.697	14.95	0.85	0.00	0	427.00
\$ / R	On 15/01/2018	Any day expiry	12.83	Call	14.49240	0.01449	22.02900	0.02203	14.492	15.42	0.09	0.00	0	427.00
\$ / R	On 15/01/2018	Any day expiry	13.50	Put	1,145.45900	1.14546	1,083.72710	1.08373	1,145.459	20.65	0.99	0.00	0	238.00
\$ / R	On 15/01/2018	Any day expiry	13.75	Call	0.62370	0.00062	0.93340	0.00093	0.624	22.13	0.00	0.00	0	238.00

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	14.12	Call	0.14710	0.00015	0.21490	0.00021	0.147	23.68	0.00	0.00	0	50,000.00
\$ / R	On 16/01/2018	Any day expiry			12.35790	12.35790	12.42020	12.42020		13.49	0.00	0.00	0	500.00
\$ / R	On 18/01/2018	Any day expiry			12.36170	12.36170	12.42390	12.42390		13.67	0.00	0.00	0	241.00
\$ / R	On 18/01/2018	Any day expiry	13.90	Put	1,538.85470	1.53885	1,477.07520	1.47708	1,538.855	21.25	1.00	0.00	0	20,000.00
\$ / R	On 19/01/2018	Any day expiry			12.36360	12.36360	12.42580	12.42580		13.78	0.00	0.00	0	0.00
\$ / R	On 25/01/2018	Any day expiry			12.37490	12.37490	12.43710	12.43710		13.80	0.00	0.00	0	70.00
\$ / R	On 31/01/2018	Any day expiry			12.38620	12.38620	12.44840	12.44840		14.03	0.00	0.00	0	144,845.00
\$ / R	On 31/01/2018	Any day expiry	12.25	Put	124.26860	0.12427	105.10090	0.10510	124.269	13.55	0.38	0.00	0	440.00
\$ / R	On 31/01/2018	Any day expiry	12.36	Call	203.42130	0.20342	240.59620	0.24060	203.421	13.90	0.53	0.00	0	440.00
\$ / R	On 31/01/2018	Any day expiry	12.80	Put	484.25250	0.48425	438.88800	0.43889	484.253	15.64	0.77	0.00	0	25,000.00
\$ / R	On 31/01/2018	Any day expiry	13.16	Put	800.73970	0.80074	746.58330	0.74658	800.740	16.81	0.90	0.00	0	19,500.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	884.45680	0.88446	828.57640	0.82858	884.457	17.01	0.92	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	903.26320	0.90326	847.04440	0.84704	903.263	17.05	0.92	0.00	0	2,883.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	931.59450	0.93159	874.89840	0.87490	931.594	17.12	0.93	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	1,026.96620	1.02697	968.90460	0.96890	1,026.966	17.35	0.95	0.00	0	168,000.00
\$ / R	On 31/01/2018	Any day expiry	13.90	Call	3.42890	0.00343	4.42710	0.00443	3.429	18.98	0.02	0.00	0	42,000.00
\$ / R	On 31/01/2018	Any day expiry	14.00	Call	2.75260	0.00275	3.58440	0.00358	2.753	19.40	0.01	0.00	0	23,300.00
\$ / R	On 31/01/2018	Any day expiry	14.25	Call	1.63890	0.00164	2.18190	0.00218	1.639	20.46	0.01	0.00	0	29,000.00
\$ / R	On 01/02/2018	Any day expiry			12.38810	12.38810	12.45030	12.45030		14.06	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	12.57	Put	310.41490	0.31041	274.34390	0.27434	310.415	14.74	0.63	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	13.04	Put	692.49180	0.69249	641.49700	0.64150	692.492	16.53	0.86	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	791.28940	0.79129	737.78460	0.73778	791.289	16.72	0.89	0.00	0	3,496.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	0.43370	0.00043	0.66360	0.00066	0.434	24.75	0.00	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	0.36390	0.00036	0.61490	0.00061	0.364	26.45	0.00	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.79	Call	0.32140	0.00032	0.58940	0.00059	0.321	27.99	0.00	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	15.88	Call	0.31030	0.00031	0.58390	0.00058	0.310	28.50	0.00	0.00	0	773.00
\$ / R	On 02/02/2018	Any day expiry			12.38990	12.38990	12.43300	12.43300		14.12	0.00	186,495.00	15	15.00
\$ / R	On 06/02/2018	Any day expiry			12.39740	12.39740	12.45960	12.45960		14.04	0.00	0.00	0	0.00
\$ / R	On 06/02/2018	Any day expiry	13.20	Put	837.38930	0.83739	784.12250	0.78412	837.389	16.76	0.89	0.00	0	35,000.00
\$ / R	On 06/02/2018	Any day expiry	13.80	Put	1,410.17120	1.41017	1,350.25250	1.35025	1,410.171	18.26	0.97	0.00	0	35,000.00
\$ / R	On 08/02/2018	Any day expiry			12.40110	12.40110	12.46330	12.46330		14.12	0.00	0.00	0	0.00
\$ / R	On 08/02/2018	Any day expiry	13.16	Put	802.39880	0.80240	750.30910	0.75031	802.399	16.75	0.87	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	13.86	Put	1,467.20870	1.46721	1,407.39760	1.40740	1,467.209	18.58	0.97	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	15.05	Call	1.09380	0.00109	1.34750	0.00135	1.094	22.95	0.00	0.00	0	1,880.00
\$ / R	On 12/02/2018	Any day expiry			12.40840	12.40840	12.47060	12.47060		14.05	0.00	0.00	0	0.00
\$ / R	On 12/02/2018	Any day expiry	13.75	Put	1,355.59660	1.35560	1,296.80090	1.29680	1,355.597	18.14	0.95	0.00	0	20,000.00
\$ / R	On 12/02/2018	Any day expiry	13.90	Put	1,501.80120	1.50180	1,442.18510	1.44219	1,501.801	18.56	0.97	0.00	0	20,000.00
\$ / R	On 13/02/2018	Any day expiry			12.41030	12.41030	12.47240	12.47240		14.09	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			12.41390	12.41390	12.47610	12.47610		14.14	0.00	0.00	0	10.00
\$ / R	On 16/02/2018	Any day expiry			12.41580	12.41580	12.47790	12.47790		14.18	0.00	0.00	0	0.00
\$ / R	On 16/02/2018	Any day expiry	14.20	Put	1,791.81820	1.79182	1,731.60520	1.73161	1,791.818	19.36	0.98	0.00	0	20,000.00
\$ / R	On 28/02/2018	Any day expiry			12.43770	12.43770	12.49990	12.49990		14.29	0.00	0.00	0	1,000.00
\$ / R	On 28/02/2018	Any day expiry	13.80	Call	29.24930	0.02925	34.60410	0.03460	29.249	18.08	0.08	0.00	0	8,500.00
\$ / R	On 28/02/2018	Any day expiry	14.18	Put	1,757.28220	1.75728	1,697.76280	1.69776	1,757.282	18.88	0.96	0.00	0	2,186.00

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 01/03/2018	Any day expiry		12.43960	12.43960		12.50170	12.50170		14.30	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry		12.44140	12.44140		12.50360	12.50360		14.32	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry	13.40	Put	1,020.60710	1.02061	968.09960	0.96810	1,020.607	17.13	0.85	0.00	0	100,000.00
\$ / R	On 15/03/2018	Any day expiry		12.46480	12.46480		12.52700	12.52700		14.33	0.00	0.00	0	5,397.00
\$ / R	On 19/03/2018	Foreign Exchange Future		12.47200	12.47200		12.53420	12.53420		14.29	0.00	185,408,752.00	14,866	1,045,900.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	118.17010	0.11817	103.79930	0.10380	118.170	13.39	0.25	0.00	0	228,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.13	Put	162.74650	0.16275	144.61180	0.14461	162.746	13.65	0.32	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.25	Put	211.95920	0.21196	190.16440	0.19016	211.959	13.89	0.38	0.00	0	3,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	263.84240	0.26384	238.63450	0.23863	263.842	14.11	0.43	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	284.28440	0.28428	257.83490	0.25783	284.284	14.19	0.45	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	339.98130	0.33998	309.43000	0.30943	339.981	14.43	0.50	0.00	0	25,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.57	Put	382.59610	0.38260	348.91190	0.34891	382.596	14.63	0.53	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Call	239.61760	0.23962	264.40290	0.26440	239.618	15.01	0.41	0.00	0	11,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Put	467.61760	0.46762	430.20290	0.43020	467.618	15.01	0.59	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.75	Call	224.20330	0.22420	247.64440	0.24764	224.203	15.16	0.39	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.82	Put	552.23850	0.55224	511.68730	0.51169	552.238	15.36	0.64	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	642.04220	0.64204	598.66170	0.59866	642.042	15.71	0.69	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.95	Call	171.73890	0.17174	190.33720	0.19034	171.739	15.74	0.31	0.00	0	13,200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	688.67970	0.68868	643.99990	0.64400	688.680	15.88	0.71	0.00	0	100,016.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Put	850.52000	0.85052	802.83690	0.80284	850.520	16.42	0.77	0.00	0	1,073.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Call	122.52000	0.12252	137.03690	0.13704	122.520	16.42	0.23	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.21	Put	858.86270	0.85886	810.99440	0.81099	858.863	16.44	0.77	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	867.22840	0.86723	819.17500	0.81918	867.228	16.47	0.77	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	892.46020	0.89246	843.86530	0.84387	892.460	16.55	0.78	0.00	0	45,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.32	Put	952.08120	0.95208	902.29180	0.90229	952.081	16.73	0.80	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.35	Call	99.93810	0.09994	111.86290	0.11186	99.938	16.81	0.20	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	1,003.96670	1.00397	953.22410	0.95322	1,003.967	16.88	0.81	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	1,021.40980	1.02141	970.36480	0.97036	1,021.410	16.94	0.82	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	81.66370	0.08166	91.40860	0.09141	81.664	17.19	0.16	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	1,109.66370	1.10966	1,057.20860	1.05721	1,109.664	17.19	0.84	0.00	0	17,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.52	Put	1,127.50700	1.12751	1,074.79040	1.07479	1,127.507	17.25	0.84	0.00	0	7,200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	1,199.47270	1.19947	1,145.77000	1.14577	1,199.473	17.45	0.85	0.00	0	200,389.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.66	Call	66.01960	0.06602	73.84070	0.07384	66.020	17.61	0.14	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.70	Call	62.63430	0.06263	70.03350	0.07003	62.634	17.71	0.13	0.00	0	25,150.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.74	Put	1,326.89780	1.32690	1,272.23500	1.27224	1,326.898	17.77	0.88	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	57.11020	0.05711	64.70990	0.06471	57.110	17.80	0.12	0.00	0	4,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.79	Call	54.52690	0.05453	62.21180	0.06221	54.527	17.84	0.11	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.84	Put	1,418.46960	1.41847	1,363.55760	1.36356	1,418.470	17.91	0.89	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	1,483.27790	1.48328	1,427.67110	1.42767	1,483.278	18.01	0.90	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Call	43.89220	0.04389	50.29860	0.05030	43.892	18.04	0.09	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Put	1,501.89220	1.50189	1,446.09860	1.44610	1,501.892	18.04	0.91	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.95	Put	1,520.54870	1.52055	1,464.57210	1.46457	1,520.549	18.07	0.91	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.98	Put	1,548.60660	1.54861	1,492.36540	1.49237	1,548.607	18.11	0.91	0.00	0	200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	39.36150	0.03936	45.14870	0.04515	39.362	18.14	0.09	0.00	0	10,000.00

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\$ / R	On 19/03/2018	Foreign Exchange Future	14.02	Call	38.15300	0.03815	43.77270	0.04377	38.153	18.17	0.08	0.00	0	55.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05	Put	1,614.40860	1.61441	1,557.58680	1.55759	1,614.409	18.21	0.92	0.00	0	500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.07	Call	35.28910	0.03529	40.51050	0.04051	35.289	18.24	0.08	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.12	Call	32.63780	0.03264	37.48560	0.03749	32.638	18.31	0.07	0.00	0	4,951.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.16	Put	1,718.65830	1.71866	1,661.02590	1.66103	1,718.658	18.37	0.93	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	1,737.71360	1.73771	1,679.94580	1.67995	1,737.714	18.40	0.93	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Call	28.79840	0.02880	33.09910	0.03310	28.798	18.43	0.07	0.00	0	73.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.22	Put	1,775.91050	1.77591	1,717.88380	1.71788	1,775.910	18.46	0.94	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.42	Call	20.40380	0.02040	23.47770	0.02348	20.404	18.74	0.05	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.44	Call	19.77440	0.01977	22.75490	0.02275	19.774	18.77	0.05	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	19.46730	0.01947	22.40160	0.02240	19.467	18.78	0.05	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	2,036.28580	2.03629	1,976.84330	1.97684	2,036.286	18.84	0.96	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	2,046.00150	2.04600	1,986.51650	1.98652	2,046.001	18.86	0.96	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Call	18.00150	0.01800	20.71650	0.02072	18.002	18.86	0.04	0.00	0	10,490.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	2,065.44720	2.06545	2,005.87850	2.00588	2,065.447	18.88	0.96	0.00	0	850.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.54	Call	16.90960	0.01691	19.46020	0.01946	16.910	18.91	0.04	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.57	Call	16.13470	0.01613	18.56810	0.01857	16.135	18.96	0.04	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.60	Call	15.39570	0.01540	17.71690	0.01772	15.396	19.00	0.04	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	12.18440	0.01218	14.01440	0.01401	12.184	19.21	0.03	0.00	0	25,047.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	10.27040	0.01027	11.80540	0.01181	10.270	19.37	0.03	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	9.65310	0.00965	11.09250	0.01109	9.653	19.43	0.02	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	9.50490	0.00950	10.92110	0.01092	9.505	19.44	0.02	0.00	0	18,718.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.95	Call	8.93540	0.00894	10.26280	0.01026	8.935	19.50	0.02	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	8.68750	0.00869	9.49630	0.00950	8.688	19.71	0.02	0.00	0	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	8.19230	0.00819	8.50320	0.00850	8.192	20.19	0.02	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	7.61330	0.00761	7.87410	0.00787	7.613	20.83	0.02	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	6.98160	0.00698	7.18880	0.00719	6.982	21.70	0.02	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	6.87140	0.00687	7.06940	0.00707	6.871	21.87	0.02	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	6.69030	0.00669	6.87320	0.00687	6.690	22.17	0.02	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	6.41020	0.00641	6.57000	0.00657	6.410	22.69	0.01	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	5.83600	0.00584	5.94820	0.00595	5.836	24.02	0.01	0.00	0	13,176.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	5.60710	0.00561	5.70020	0.00570	5.607	24.71	0.01	0.00	0	225,000.00
\$ / R	On 29/03/2018	Any day expiry			12.48980	12.48980	12.55210	12.55210		14.45	0.00	0.00	0	1,199.00
\$ / R	On 24/04/2018	Any day expiry			12.53630	12.53630	12.59840	12.59840		14.50	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			12.53810	12.53810	12.60020	12.60020		14.50	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	2,491.13650	2.49114	2,431.86840	2.43187	2,491.136	19.42	0.95	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	14.50450	0.01450	16.02680	0.01603	14.505	21.08	0.03	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			12.54700	12.54700	12.60910	12.60910		14.46	0.00	0.00	0	110.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	1,369.20440	1.36920	1,316.32030	1.31632	1,369.204	17.46	0.82	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	26.30090	0.02630	28.68120	0.02868	26.301	19.79	0.05	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	17.92340	0.01792	19.80450	0.01980	17.923	20.58	0.03	0.00	0	500.00
\$ / R	On 09/05/2018	Any day expiry			12.56310	12.56310	12.62510	12.62510		14.44	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	535.64920	0.53565	499.81500	0.49981	535.649	14.90	0.55	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	1,419.26880	1.41927	1,367.04690	1.36705	1,419.269	17.48	0.82	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	15.63	Call	21.59440	0.02159	23.91750	0.02392	21.594	20.23	0.04	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			12.56670	12.56670	12.62870	12.62870		14.45	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			12.57200	12.57200	12.63400	12.63400		14.41	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	544.79230	0.54479	509.32020	0.50932	544.792	14.88	0.55	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	1,997.36280	1.99736	1,940.45700	1.94046	1,997.363	18.46	0.89	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	20.52520	0.02053	22.85050	0.02285	20.525	20.21	0.04	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			12.57380	12.57380	12.63580	12.63580		14.42	0.00	0.00	0	0.00
\$ / R	On 31/05/2018	Any day expiry			12.60240	12.60240	12.66430	12.66430		14.51	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,361.83790	1.36184	1,310.75170	1.31075	1,361.838	17.18	0.78	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	37.59960	0.03760	40.86130	0.04086	37.600	19.52	0.06	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	23.29370	0.02329	25.62040	0.02562	23.294	19.83	0.04	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			12.63450	12.63450	12.69630	12.69630		14.57	0.00	6,696,285.00	530	173,975.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	32.05220	0.03205	31.19270	0.03119	32.052	13.71	0.06	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	69.88850	0.06989	63.08280	0.06308	69.889	12.64	0.13	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	197.15180	0.19715	181.43210	0.18143	197.152	13.41	0.27	0.00	0	20,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	241.91890	0.24192	223.20900	0.22321	241.919	13.63	0.31	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	296.57370	0.29657	274.83250	0.27483	296.574	13.86	0.35	0.00	0	84,749.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	319.27860	0.31928	296.35790	0.29636	319.279	13.95	0.37	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	367.44220	0.36744	342.15780	0.34216	367.442	14.13	0.40	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	419.19120	0.41919	391.55630	0.39156	419.191	14.30	0.44	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	564.54420	0.56454	530.68100	0.53068	564.544	14.79	0.52	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	702.98150	0.70298	664.85480	0.66485	702.981	15.23	0.58	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	730.73760	0.73074	691.84670	0.69185	730.738	15.32	0.59	0.00	0	30,358.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	766.00900	0.76601	726.19160	0.72619	766.009	15.43	0.60	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	853.16290	0.85316	811.22520	0.81123	853.163	15.68	0.63	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	875.47770	0.87548	833.03420	0.83303	875.478	15.75	0.64	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	890.46340	0.89046	847.68690	0.84769	890.463	15.79	0.65	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	951.27010	0.95127	907.20810	0.90721	951.270	15.96	0.66	0.00	0	25,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,076.69270	1.07669	1,030.40220	1.03040	1,076.693	16.30	0.70	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,092.70500	1.09270	1,046.15980	1.04616	1,092.705	16.34	0.70	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,108.79080	1.10879	1,061.99170	1.06199	1,108.791	16.38	0.71	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,223.25530	1.22326	1,174.79970	1.17480	1,223.255	16.68	0.73	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,315.32220	1.31532	1,265.68140	1.26568	1,315.322	16.91	0.75	0.00	0	84,749.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,357.73600	1.35774	1,307.59430	1.30759	1,357.736	17.02	0.76	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,366.26120	1.36626	1,316.01750	1.31602	1,366.261	17.04	0.76	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,383.34570	1.38335	1,332.90830	1.33291	1,383.346	17.08	0.77	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,391.90750	1.39191	1,341.37560	1.34138	1,391.908	17.10	0.77	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,443.54540	1.44355	1,392.45560	1.39246	1,443.545	17.23	0.78	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,529.14180	1.52914	1,477.86450	1.47786	1,529.142	17.39	0.79	0.00	0	6,130.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	1,615.96300	1.61596	1,563.80640	1.56381	1,615.963	17.54	0.81	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	1,748.27420	1.74827	1,694.92550	1.69493	1,748.274	17.77	0.83	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	105.48100	0.10548	112.06160	0.11206	105.481	18.20	0.14	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	91.21850	0.09122	96.81280	0.09681	91.219	18.48	0.12	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	84.23150	0.08423	89.33800	0.08934	84.231	18.63	0.11	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	72.54850	0.07255	76.84240	0.07684	72.549	18.92	0.10	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	66.62910	0.06663	70.51150	0.07051	66.629	19.09	0.09	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	65.11140	0.06511	68.89000	0.06889	65.111	19.14	0.09	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	60.76550	0.06077	64.76450	0.06476	60.766	19.22	0.09	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	55.31340	0.05531	59.72210	0.05972	55.313	19.20	0.08	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	47.35720	0.04736	51.23930	0.05124	47.357	19.16	0.07	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	43.50170	0.04350	47.12170	0.04712	43.502	19.13	0.06	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	41.93470	0.04193	45.44780	0.04545	41.935	19.12	0.06	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	30.30330	0.03030	32.98810	0.03299	30.303	19.04	0.05	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	18.67430	0.01867	20.46710	0.02047	18.674	18.92	0.03	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	13.83340	0.01383	15.22680	0.01523	13.833	18.85	0.02	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	13.26960	0.01327	14.61490	0.01461	13.270	18.84	0.02	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	11.92070	0.01192	13.09000	0.01309	11.921	18.83	0.02	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	11.46840	0.01147	12.58380	0.01258	11.468	18.83	0.02	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	9.68730	0.00969	10.64350	0.01064	9.687	18.83	0.02	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	6.78340	0.00678	7.47310	0.00747	6.783	18.83	0.01	0.00	0	84,749.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	6.09480	0.00609	6.71970	0.00672	6.095	18.83	0.01	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	4.58750	0.00459	5.06820	0.00507	4.588	18.83	0.01	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.28	Call	4.16890	0.00417	4.60880	0.00461	4.169	18.83	0.01	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	3.63330	0.00363	4.02050	0.00402	3.633	18.83	0.01	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			12.65420	12.65420	12.71590	12.71590		14.58	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,356.35920	1.35636	1,306.78580	1.30679	1,356.359	16.97	0.75	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	48.18550	0.04819	50.92150	0.05092	48.186	19.37	0.07	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	30.39850	0.03040	31.70090	0.03170	30.398	19.61	0.05	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.65950	12.65950	12.72120	12.72120		14.55	0.00	0.00	0	100.00
\$ / R	On 20/07/2018	Any day expiry			12.69120	12.69120	12.75290	12.75290		14.66	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.69820	12.69820	12.76000	12.76000		14.64	0.00	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.19	Put	1,682.06600	1.68207	1,631.18610	1.63119	1,682.066	17.48	0.79	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	1,909.49830	1.90950	1,856.61010	1.85661	1,909.498	17.86	0.82	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.72	Call	66.72740	0.06673	69.43370	0.06943	66.727	19.69	0.08	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	58.10360	0.05810	60.07890	0.06008	58.104	20.00	0.07	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.70000	12.70000	12.76180	12.76180		14.65	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			12.71050	12.71050	12.77230	12.77230		14.64	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,352.04460	1.35204	1,303.46990	1.30347	1,352.045	16.80	0.72	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	69.05880	0.06906	71.63870	0.07164	69.059	19.88	0.08	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	52.27500	0.05228	53.56730	0.05357	52.275	20.65	0.06	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.72280	12.72280	12.78460	12.78460		14.63	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	359.46650	0.35947	335.59880	0.33560	359.467	13.98	0.36	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,400.69460	1.40069	1,351.66290	1.35166	1,400.695	16.88	0.72	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	62.42030	0.06242	63.05020	0.06305	62.420	20.49	0.07	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.73330	12.73330	12.79520	12.79520		14.71	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.76490	12.76490	12.82690	12.82690		14.70	0.00	0.00	0	1,336.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,347.61210	1.34761	1,300.57410	1.30057	1,347.612	16.63	0.70	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	85.68750	0.08569	89.12630	0.08913	85.688	20.17	0.09	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 31/08/2018	Any day expiry	16.57	Call	68.57190	0.06857	71.09550	0.07110	68.572	21.09	0.07	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			12.79470	12.79470	12.85690	12.85690		14.73	0.00	6,538,091.70	511	4,667.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	55.15340	0.05515	52.52340	0.05252	55.153	13.40	0.08	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	170.15270	0.17015	158.48570	0.15849	170.153	13.13	0.20	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	524.26310	0.52426	496.25820	0.49626	524.263	14.41	0.43	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	546.40440	0.54640	517.65650	0.51766	546.404	14.47	0.44	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	663.66810	0.66367	631.18470	0.63118	663.668	14.82	0.49	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	928.00230	0.92800	889.17680	0.88918	928.002	15.52	0.58	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	370.02300	0.37002	388.01500	0.38801	370.023	16.24	0.34	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	101.49900	0.10150	106.03370	0.10603	101.499	19.86	0.11	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	98.48590	0.09849	102.86110	0.10286	98.486	19.99	0.10	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	94.40540	0.09441	98.56780	0.09857	94.405	20.16	0.10	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	88.74580	0.08875	92.61080	0.09261	88.746	20.43	0.09	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.81400	12.81400	12.87620	12.87620		14.74	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,342.94320	1.34294	1,297.48500	1.29749	1,342.943	16.49	0.68	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	99.88660	0.09989	104.05180	0.10405	99.887	20.35	0.10	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	77.36410	0.07736	81.97150	0.08197	77.364	21.07	0.08	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.86070	12.86070	12.92330	12.92330		14.79	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.86760	12.86760	12.93020	12.93020		14.78	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.87100	12.87100	12.93370	12.93370		14.78	0.00	0.00	0	0.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,338.86700	1.33887	1,294.20570	1.29421	1,338.867	16.35	0.65	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	116.99030	0.11699	118.58070	0.11858	116.990	20.51	0.11	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	87.76930	0.08777	93.22850	0.09323	87.769	20.92	0.08	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.87960	12.87960	12.94240	12.94240		14.77	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	236.54060	0.23654	222.60170	0.22260	236.541	13.37	0.24	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,384.86070	1.38486	1,339.70070	1.33970	1,384.861	16.42	0.66	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	104.46920	0.10447	109.36980	0.10937	104.469	20.88	0.10	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.89340	12.89340	12.95630	12.95630		14.84	0.00	0.00	0	70.00
\$ / R	On 30/11/2018	Any day expiry			12.92260	12.92260	12.98580	12.98580		14.83	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,335.44830	1.33545	1,291.40600	1.29141	1,335.448	16.24	0.64	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	129.76840	0.12977	132.58740	0.13259	129.768	20.64	0.11	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	90.03320	0.09003	96.72340	0.09672	90.033	20.73	0.08	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			12.94160	12.94160	13.00490	13.00490		14.88	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,220.97860	1.22098	1,178.77400	1.17877	1,220.979	15.96	0.61	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	192.26690	0.19227	199.95980	0.19996	192.267	18.79	0.17	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			12.94670	12.94670	13.01010	13.01010		14.88	0.00	0.00	0	11,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.96	Put	754.46200	0.75446	721.41120	0.72141	754.462	14.90	0.47	0.00	0	23,443.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.24	Call	104.95490	0.10495	110.81640	0.11082	104.955	20.73	0.09	0.00	0	23,443.00
\$ / R	On 31/12/2018	Any day expiry			12.97600	12.97600	13.03960	13.03960		14.85	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,331.04230	1.33104	1,287.65030	1.28765	1,331.042	16.13	0.62	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	139.38760	0.13939	146.24160	0.14624	139.388	20.62	0.12	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	94.97440	0.09497	100.60040	0.10060	94.974	20.62	0.08	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			13.05590	13.05590	13.12010	13.12010		15.18	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.11640	13.11640	13.18080	13.18080		15.34	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 14/06/2019	Foreign Exchange Future											
					13.27790	13.27790	13.34250	13.34250		15.73	0.00	0.00	0	0.00	
\$ / R			On 13/12/2019	Foreign Exchange Future											
					13.61170	13.61170	13.67710	13.67710		16.24	0.00	0.00	0	0.00	
\$ / R			On 13/12/2019	Foreign Exchange Future	20.00	Call	225.08070	0.22508	228.57390	0.22857	225.081	21.35	0.13	0.00	2,000.00
\$ / R			On 12/06/2020	Foreign Exchange Future											
					14.00010	14.00010	14.06020	14.06020		16.85	0.00	0.00	0	0.00	
\$ / R			On 28/07/2020	Any day expiry											
					14.10040	14.10040	14.15880	14.15880		16.98	0.00	0.00	0	84,000.00	
\$ / R			On 14/09/2020	Foreign Exchange Future											
					14.20500	14.20500	14.26180	14.26180		17.08	0.00	0.00	0	0.00	
\$ / R MAXI			On 19/03/2018	Foreign Exchange Future											
					12.47200	12.47200	12.53420	12.53420		14.29	0.00	461,464.00	37	544.00	
\$ / R MAXI			On 18/06/2018	Foreign Exchange Future											
					12.63450	12.63450	12.69630	12.69630		14.57	0.00	63,172.50	5	47.00	
\$ / R MAXI			On 17/09/2018	Foreign Exchange Future											
					12.79470	12.79470	12.85690	12.85690		14.73	0.00	63,973.50	5	5.00	
\$ / R MAXI			On 14/12/2018	Foreign Exchange Future											
					12.94670	12.94670	13.01010	13.01010		14.88	0.00	0.00	0	0.00	
\$ / R MAXI			On 14/06/2019	Foreign Exchange Future											
					13.27790	13.27790	13.34250	13.34250		15.73	0.00	0.00	0	0.00	
£ / R			On 31/01/2018	Any day expiry											
					16.77330	16.77330	16.87940	16.87940		14.87	0.00	0.00	0	10.00	
£ / R			On 01/03/2018	Any day expiry											
					16.86200	16.86200	16.96730	16.96730		15.30	0.00	0.00	0	17.00	
£ / R			On 15/03/2018	Any day expiry											
					16.90490	16.90490	17.01030	17.01030		15.41	0.00	0.00	0	38.00	
£ / R			On 19/03/2018	Foreign Exchange Future											
					16.91730	16.91730	17.02280	17.02280		15.36	0.00	8,458,650.00	500	205,657.00	
£ / R			On 19/03/2018	Foreign Exchange Future	17.00	Put	518.21180	0.51821	461.92070	0.46192	518.212	15.52	0.51	0.00	500.00
£ / R			On 19/03/2018	Foreign Exchange Future	19.00	Call	56.46680	0.05647	63.16180	0.06316	56.467	18.46	0.09	0.00	1,500.00
£ / R			On 19/03/2018	Foreign Exchange Future	20.14	Call	18.22220	0.01822	18.84380	0.01884	18.222	20.16	0.03	0.00	500.00
£ / R			On 18/06/2018	Foreign Exchange Future											
					17.19490	17.19490	17.30050	17.30050		15.65	0.00	1,719,490.00	100	7,460.00	
£ / R			On 18/06/2018	Foreign Exchange Future	17.50	Put	906.66920	0.90667	845.91870	0.84592	906.669	15.95	0.54	0.00	500.00
£ / R			On 18/06/2018	Foreign Exchange Future	20.40	Call	96.60660	0.09661	104.13000	0.10413	96.607	18.76	0.10	0.00	500.00
£ / R			On 17/09/2018	Foreign Exchange Future											
					17.47460	17.47460	17.58090	17.58090		15.59	0.00	0.00	0	4,164.00	
£ / R			On 14/12/2018	Foreign Exchange Future											
					17.74610	17.74610	17.85440	17.85440		15.61	0.00	0.00	0	886.00	
£ / R			On 14/06/2019	Foreign Exchange Future											
					18.33790	18.33790	18.44720	18.44720		15.65	0.00	0.00	0	0.00	
¥ / R			On 19/03/2018	Foreign Exchange Future											
					0.11154	0.11154	0.11211	0.11211		14.98	0.00	0.00	0	115.00	
¥ / R			On 18/06/2018	Foreign Exchange Future											
					0.11360	0.11360	0.11417	0.11417		14.50	0.00	0.00	0	0.00	
¥ / R			On 17/09/2018	Foreign Exchange Future											
					0.11572	0.11572	0.11630	0.11630			0.00	0.00	0	0.00	
¥ / R			On 14/06/2019	Foreign Exchange Future											
					0.12561	0.12561	0.12624	0.12624		14.82	0.00	0.00	0	0.00	
€ / R			On 30/01/2018	Any day expiry											
					14.89060	14.89060	14.99430	14.99430		13.07	0.00	0.00	0	0.00	
€ / R			On 31/01/2018	Any day expiry											
					14.90540	14.90540	15.00890	15.00890		13.13	0.00	0.00	0	151,647.00	
€ / R			On 31/01/2018	Any day expiry	15.80	Put	923.72780	0.92373	830.83600	0.83084	923.728	15.88	0.90	0.00	193,000.00
€ / R			On 31/01/2018	Any day expiry	16.50	Call	6.45900	0.00646	8.18080	0.00818	6.459	18.22	0.02	0.00	15,150.00
€ / R			On 15/02/2018	Any day expiry											
					14.95370	14.95370	15.05580	15.05580		13.32	0.00	0.00	0	44.00	
€ / R			On 28/02/2018	Any day expiry											
					14.99370	14.99370	15.09590	15.09590		13.40	0.00	0.00	0	0.00	
€ / R			On 28/02/2018	Any day expiry	16.41	Put	1,452.61450	1.45261	1,360.14830	1.36015	1,452.615	16.38	0.92	0.00	1,647.00
€ / R			On 15/03/2018	Any day expiry											
					15.04110	15.04110	15.14350	15.14350		13.63	0.00	0.00	0	63.00	
€ / R			On 19/03/2018	Foreign Exchange Future											
					15.05400	15.05400	15.15640	15.15640		13.61	0.00	14,361,516.00	954	94,457.00	
€ / R			On 19/03/2018	Foreign Exchange Future	15.05	Put	368.32920	0.36833	318.47240	0.31847	368.329	13.61	0.49	0.00	5,648.00
€ / R			On 19/03/2018	Foreign Exchange Future	15.10	Put	397.55610	0.39756	344.45090	0.34445	397.556	13.72	0.51	0.00	18,643.00
€ / R			On 19/03/2018	Foreign Exchange Future	16.50	Call	65.01600	0.06502	76.59690	0.07660	65.016	16.68	0.12	0.00	643.00



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	17.00	Call	34.86130	0.03486		41.39990	0.04140	34.861	17.54	0.07	0.00	0	620.00	
€ / R	On 29/03/2018	Any day expiry			15.08590	15.08590		15.18860	15.18860		13.76	0.00	0.00	0	3.00	
€ / R	On 18/06/2018	Foreign Exchange Future			15.34230	15.34230		15.44510	15.44510		13.81	0.00	0.00	0	6,965.00	
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	45.88830	0.04589		42.72440	0.04272	45.888	11.89	0.08	0.00	0	50,995.00	
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	71.46080	0.07146		57.95900	0.05796	71.461	11.95	0.11	0.00	0	7,000.00	
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	517.60250	0.51760		467.06790	0.46707	517.603	13.67	0.46	0.00	0	50,995.00	
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,354.50610	1.35451	1,274.49570	1.27450	1,354.506	15.61	0.73	0.00	0.00	0	7,000.00	
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	54.02720	0.05403		58.86440	0.05886	54.027	18.41	0.07	0.00	0	7,000.00	
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	14.87050	0.01487		16.42250	0.01642	14.870	20.43	0.02	0.00	0	50,995.00	
€ / R	On 17/09/2018	Foreign Exchange Future			15.63730	15.63730		15.74060	15.74060		13.93	0.00	0.00	0	5,417.00	
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	162.91880	0.16292		145.25450	0.14525	162.919	12.55	0.17	0.00	0	161,971.00	
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	859.29040	0.85929		799.90130	0.79990	859.290	14.20	0.52	0.00	0	124,767.00	
€ / R	On 17/09/2018	Foreign Exchange Future	16.00	Put	957.57490	0.95757		894.87540	0.89488	957.575	14.41	0.55	0.00	0	37,204.00	
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	110.87590	0.11088		117.40660	0.11741	110.876	19.44	0.10	0.00	0	124,767.00	
€ / R	On 17/09/2018	Foreign Exchange Future	21.63	Call	40.11750	0.04012		46.05050	0.04605	40.118	20.87	0.04	0.00	0	37,204.00	
€ / R	On 14/12/2018	Foreign Exchange Future			15.92640	15.92640		16.03210	16.03210		14.00	0.00	0.00	0	2,926.00	
€ / R	On 14/06/2019	Foreign Exchange Future			16.54960	16.54960		16.66270	16.66270		14.81	0.00	0.00	0	0.00	
10Y STND	On 17/12/2025	Interest Rate Swap			94.70000	94.70000		94.53000	94.53000			0.00	0.00	0	0.00	
10Y STND	On 16/03/2026	Interest Rate Swap			91.71000	91.71000		91.53000	91.53000			0.00	0.00	0	0.00	
10Y STND	On 15/06/2026	Interest Rate Swap			90.45000	90.45000		90.28000	90.28000			0.00	0.00	0	0.00	
10Y STND	On 21/09/2026	Interest Rate Swap			92.60000	92.60000		92.45000	92.45000			0.00	0.00	0	0.00	
10Y STND	On 21/12/2026	Interest Rate Swap			96.39000	96.39000		96.24000	96.24000			0.00	0.00	0	0.00	
10Y STND	On 15/03/2027	Interest Rate Swap			94.97000	94.97000		94.81000	94.81000			0.00	0.00	0	0.00	
10Y STND	On 21/06/2027	Interest Rate Swap			97.04000	97.04000		96.87000	96.87000			0.00	0.00	0	0.00	
10Y STND	On 20/09/2027	Interest Rate Swap			100.78000	100.78000		100.59000	100.59000			0.00	0.00	0	0.00	
10Y STND	On 20/12/2027	Interest Rate Swap			101.14000	101.14000		100.94000	100.94000			0.00	0.00	0	0.00	
10Y STND	On 22/03/2028	Interest Rate Swap			96.39000	96.39000		96.18000	96.18000			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			99.86000	99.86000		99.86000	99.86000			0.00	0.00	0	0.00	
1Y STND	On 20/09/2018	Interest Rate Swap			99.97000	99.97000		99.96000	99.96000			0.00	0.00	0	0.00	
1Y STND	On 20/12/2018	Interest Rate Swap			100.39000	100.39000		100.38000	100.38000			0.00	0.00	0	0.00	
1Y STND	On 22/03/2019	Interest Rate Swap			99.37000	99.37000		99.36000	99.36000			0.00	0.00	0	0.00	
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			98.55000	98.55000		98.55000	98.55000			0.00	0.00	0	0.00	
2Y STND	On 21/09/2018	Interest Rate Swap			98.44000	98.44000		98.43000	98.43000			0.00	0.00	0	0.00	
2Y STND	On 21/12/2018	Interest Rate Swap			98.77000	98.77000		98.76000	98.76000			0.00	0.00	0	0.00	
2Y STND	On 15/03/2019	Interest Rate Swap			99.13000	99.13000		99.11000	99.11000			0.00	0.00	0	0.00	
2Y STND	On 21/06/2019	Interest Rate Swap			99.47000	99.47000		99.45000	99.45000			0.00	0.00	0	0.00	
2Y STND	On 20/09/2019	Interest Rate Swap			99.84000	99.84000		99.82000	99.82000			0.00	0.00	0	0.00	
2Y STND	On 20/12/2019	Interest Rate Swap			100.75000	100.75000		100.72000	100.72000			0.00	0.00	0	0.00	
2Y STND	On 23/03/2020	Interest Rate Swap			98.49000	98.49000		98.44000	98.44000			0.00	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
5Y STND	On 17/12/2020	Interest Rate Swap	95.93000	95.93000	95.93000	95.85000	95.85000				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.13000	95.13000	95.13000	95.05000	95.05000				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	94.30000	94.30000	94.30000	94.22000	94.22000				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	94.44000	94.44000	94.44000	94.36000	94.36000				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.62000	96.62000	96.62000	96.53000	96.53000				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.74000	96.74000	96.74000	96.64000	96.64000				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.90000	97.90000	97.90000	97.80000	97.80000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	100.09000	100.09000	100.09000	99.98000	99.98000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	101.33000	101.33000	101.33000	101.21000	101.21000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	96.44000	96.44000	96.44000	96.31000	96.31000				0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	569.45600	569.45600	569.45600	569.78400	569.78400				0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	580.10100	580.10100	580.10100	580.43300	580.43300				0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	656.08000	656.08000	656.08000	657.02900	657.02900				0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	668.34500	668.34500	668.34500	669.30900	669.30900				0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	590.95700	590.95700	590.95700	592.10200	592.10200				0.00	0.00	0	777.00
ALBI	On 03/05/2018	Index Future	602.00400	602.00400	602.00400	603.16800	603.16800				0.00	0.00	0	0.00
AU\$ / R	On 15/01/2018	Any day expiry	9.68310	9.68310	9.68310	9.71300	9.71300			12.59	0.00	0.00	0	5.00
AU\$ / R	On 28/02/2018	Any day expiry	9.74600	9.74600	9.74600	9.77570	9.77570			13.10	0.00	0.00	0	46.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	9.77260	9.77260	9.77260	9.80210	9.80210			13.08	0.00	615,673.80	63	17,799.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.89920	9.89920	9.89920	9.92770	9.92770			13.32	0.00	0.00	0	5,012.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	10.02610	10.02610	10.02610	10.05330	10.05330			13.31	0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.14620	10.14620	10.14620	10.17390	10.17390			13.41	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.40680	10.40680	10.40680	10.43310	10.43310			13.12	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	9.96230	9.96230	9.96230	10.00660	10.00660			13.75	0.00	0.00	0	250.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	10.10120	10.10120	10.10120	10.14470	10.14470			14.96	0.00	0.00	0	0.00
CHF / R	On 19/03/2018	Foreign Exchange Future	12.82610	12.82610	12.82610	12.95270	12.95270			12.38	0.00	0.00	0	1,215.00
CHF / R	On 18/06/2018	Foreign Exchange Future	13.08570	13.08570	13.08570	13.21360	13.21360			13.01	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.34950	13.34950	13.34950	13.48020	13.48020			0.00	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.43440	14.43440	14.43440	14.57310	14.57310			14.80	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	1.91270	1.91270	1.91270	1.92330	1.92330			13.95	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.92840	1.92840	1.92840	1.93870	1.93870			14.54	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.94350	1.94350	1.94350	1.95360	1.95360			0.00	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	1.98990	1.98990	1.98990	1.99960	1.99960			14.90	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future	2.03090	2.03090	2.03090	2.04440	2.04440			15.41	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.07100	2.07100	2.07100	2.08480	2.08480			15.06	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 17/09/2018	Foreign Exchange Future		2.11150	2.11150		2.12540	2.12540			0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.33200	2.33200		2.34660	2.34660		16.09	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		10.77346	78.49344		10.74651	78.65759			0.00	0.00	0	9,466.00
ES33	On 03/05/2018	Bond Future		10.87202	76.16922		10.84416	76.33630			0.00	0.00	0	0.00
ES33	On 02/08/2018	Bond Future		10.97165	77.59902		10.94279	77.76939			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		11.05772	80.97737		11.03070	81.16236			0.00	0.00	0	7,957.00
ES42	On 03/05/2018	Bond Future		11.15931	78.22980		11.13136	78.41805			0.00	0.00	0	0.00
ES42	On 02/08/2018	Bond Future		11.26022	79.69803		11.23126	79.89006			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		589.58500	589.58500		590.74800	590.74800			0.00	0.00	0	784.00
GOVI	On 03/05/2018	GOVI		600.60600	600.60600		601.78900	601.78900			0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future		1.59810	1.59810		1.60650	1.60650		14.41	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future		1.62140	1.62140		1.62970	1.62970		14.21	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.64390	1.64390		1.65240	1.65240			0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.77810	1.77810		1.78680	1.78680		15.91	0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future		130.76586	130.76586		130.52590	130.52590			0.00	0.00	0	1,070.00
I2025	On 03/05/2018	Bond Future		133.21769	133.21769		132.97311	132.97311			0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future		135.69418	135.69418		135.44661	135.44661			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		101.03182	101.03182		101.04328	101.04328			0.00	0.00	0	1,370.00
I2029	On 03/05/2018	Bond Future		101.90810	101.90810		101.91969	101.91969			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 02/08/2018	Bond Future		103.83650	103.83650		103.84958	103.84958			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		105.68782	105.68782		105.69973	105.69973			0.00	0.00	0	5,283.00
I2033	On 03/05/2018	Bond Future		106.58142	106.58142		106.59346	106.59346			0.00	0.00	0	0.00
I2033	On 02/08/2018	Bond Future		108.59832	108.59832		108.61187	108.61187			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		127.88022	127.88022		127.89545	127.89545			0.00	0.00	0	19,692.00
I2038	On 03/05/2018	Bond Future		130.27809	130.27809		130.29337	130.29337			0.00	0.00	0	0.00
I2038	On 02/08/2018	Bond Future		132.69337	132.69337		132.71043	132.71043			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		125.93836	125.93836		125.95263	125.95263			0.00	0.00	0	21,177.00
I2046	On 03/05/2018	Bond Future		126.70011	126.70011		126.71447	126.71447			0.00	0.00	0	0.00
I2046	On 02/08/2018	Bond Future		129.09767	129.09767		129.11387	129.11387			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		132.44642	132.44642		132.46111	132.46111			0.00	0.00	0	24,012.00
I2050	On 03/05/2018	Bond Future		134.92979	134.92979		134.94459	134.94459			0.00	0.00	0	0.00
I2050	On 02/08/2018	Bond Future		135.74998	135.74998		135.76686	135.76686			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		253.78800	253.78800		253.72900	253.72900			0.00	0.00	0	879.00
IGOV	On 03/05/2018	Index Future		258.54700	258.54700		258.48600	258.48600			0.00	0.00	0	269.00
JIBAR FUTURE	On 17/01/2018	Jibar Tradeable Future		6.94000	93.06000		7.20000	92.80000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2018	Jibar Tradeable Future		6.89000	93.11000		7.26000	92.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		6.80000	93.20000		7.30000	92.70000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 18/04/2018	Jibar Tradeable Future		6.77000	93.23000		7.33000	92.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		6.81000	93.19000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		6.89000	93.11000		7.49000	92.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		6.95000	93.05000		7.58000	92.42000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future		7.02000	92.98000		7.67000	92.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future		7.11000	92.89000		7.77000	92.23000			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future		0.11910	0.11910		0.11920	0.11920			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future		0.11860	0.11860		0.11920	0.11920			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future		0.11670	0.11670		0.11880	0.11880			0.00	0.00	0	562.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.11570	0.11570		0.10640	0.10640			0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future		1.54340	1.54340		1.54950	1.54950		14.96	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future		1.56850	1.56850		1.57470	1.57470		14.73	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future		1.59370	1.59370		1.60000	1.60000			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 14/06/2019	Foreign Exchange Future			1.67240		1.67240		1.67900	1.67900		13.80	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			8.83790		8.83790		8.89870	8.89870		14.19	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			8.94620		8.94620		9.00680	9.00680		14.42	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			9.05530		9.05530		9.11670	9.11670			0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.76330		9.76330		9.82330	9.82330		14.54	0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.26330		1.26330		1.26670	1.26670			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.27750		1.27750		1.27510	1.27510			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.29280		1.29280		1.28330	1.28330			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.37570		1.37570		1.38260	1.38260			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.35640		1.35640		1.35810	1.35810			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.36090		1.36090		1.36260	1.36260			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.36580		1.36580		1.36740	1.36740			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.20700		1.20700		1.20920	1.20920			0.00	0.00	0	15.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.21430		1.21430		1.21650	1.21650			0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.22220		1.22220		1.22430	1.22430			0.00	0.00	0	0.00
R186	On 01/02/2018	Bond Future			8.62089		112.82240		8.59711	112.97882		9.12	0.00	117,222,473.60	1,039	112,720.00
R186	On 01/02/2018	Bond Future	7.75	Call	18.63000		0.01863		23.74000	0.02374	18.630	8.67	0.02	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	805.40000		0.80540		884.71000	0.88471	805.400	9.12	0.40	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	802.46000		0.80246		758.38000	0.75838	802.460	9.31	0.38	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.00	Put	344.82000		0.34482		324.87000	0.32487	344.820	9.49	0.20	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	127.26000		0.12726		120.54000	0.12054	127.260	9.67	0.09	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.65	Put	17.87000		0.01787		17.03000	0.01703	17.870	9.86	0.02	0.00	0	1,950.00
R186	On 03/05/2018	Bond Future			8.66711		114.93139		8.64231	115.09059		9.45	0.00	0.00	0	200.00
R186	On 03/05/2018	Bond Future	9.30	Call	5,037.04000		5.03704		5,157.28000	5.15728	5,037.040	10.02	0.74	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.72	Put	544.10000		0.54410		520.62000	0.52062	544.100	10.16	0.15	0.00	0	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	515.19000		0.51519		492.73000	0.49273	515.190	10.16	0.15	0.00	0	3,200.00
R186	On 03/05/2018	Bond Future	10.14	Put	241.13000		0.24113		229.18000	0.22918	241.130	10.16	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			298.53842		298.53842		298.42395	298.42395			0.00	0.00	0	2,350.00
R197	On 03/05/2018	Bond Future			304.13592		304.13592		304.01906	304.01906			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			240.37306		240.37306		240.40033	240.40033		4.66	0.00	0.00	0	21,502.00
R202	On 03/05/2018	Bond Future			244.87997		244.87997		244.90749	244.90749		4.60	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 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			7.91056		102.73687		7.89625	102.79541		5.68	0.00	0.00	0	60,572.00
R2023	On 03/05/2018	Bond Future			7.92983		100.72751		7.91467	100.78699		5.93	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future	9.19	Put	147.81000		0.14781		143.30000	0.14330	147.810	6.33	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			9.20345		91.50195		9.17999	91.66029			0.00	21,228,452.40	232	71,083.00
R2030	On 03/05/2018	Bond Future			9.26098		93.21254		9.23671	93.37372			0.00	0.00	0	0.00
R2030	On 02/08/2018	Bond Future			9.32091		90.95668		9.29573	91.12104			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			9.37441		94.19195		9.34603	94.39845		13.16	0.00	0.00	0	45,317.00
R2032	On 01/02/2018	Bond Future	9.20	Call	851.32000		0.85132		948.66000	0.94866	851.320	13.12	0.36	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	1,148.20000		1.14820		1,263.38000	1.26338	1,148.200	13.21	0.45	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	1,502.45000		1.50245		1,634.69000	1.63469	1,502.450	13.30	0.53	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	1,700.27000		1.70027		1,840.54000	1.84054	1,700.270	13.35	0.57	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.43136		91.79557		9.40205	92.00580		14.38	0.00	0.00	0	0.00
R2032	On 02/08/2018	Bond Future			9.48849		93.51862		9.45817	93.73302		13.66	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			9.58087		98.01199		9.55265	98.23686			0.00	0.00	0	53,261.00
R2035	On 03/05/2018	Bond Future			9.63872		95.34386		9.60963	95.57275			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			9.67968		89.97625		9.65134	90.20145		15.61	0.00	0.00	0	43,916.00
R2037	On 01/02/2018	Bond Future	9.88	Call	2,485.38000		2.48538		2,684.84000	2.68484	2,485.380	15.75	0.66	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.32	Put	218.17000		0.21817		219.13000	0.21913	218.170	16.24	0.11	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.72	Put	44.32000		0.04432		43.16000	0.04316	44.320	16.67	0.03	0.00	0	2,000.00
R2037	On 03/05/2018	Bond Future			9.74088		91.65836		9.71168	91.88761		16.37	0.00	0.00	0	0.00
R2037	On 02/08/2018	Bond Future			9.80432		89.12294		9.77416	89.35669		16.30	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			7.02310		101.83131		7.01387	101.83905		0.92	0.00	0.00	0	30,625.00
R204	On 03/05/2018	Bond Future			6.80574		103.73488		6.79299	103.74258		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			9.76482		93.27645		9.74156	93.47404		16.31	0.00	0.00	0	27,816.00
R2040	On 03/05/2018	Bond Future			9.82644		95.02018		9.80248	95.22134		17.11	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future	9.00	Call	1,132.48000		1.13248		1,185.48000	1.18548	1,132.480	16.44	0.23	0.00	0	1,500.00
R2040	On 03/05/2018	Bond Future	10.00	Call	4,511.46000		4.51146		4,637.99000	4.63799	4,511.460	17.39	0.58	0.00	0	1,500.00

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
R2040	On 02/08/2018	Bond Future		9.89027	92.29748		9.86552	92.50268		17.07	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 01/02/2018	Bond Future		9.81442	90.19585		9.78607	90.43890		17.12	0.00	0.00	0	21,014.00
R2044	On 03/05/2018	Bond Future		9.87473	91.88201		9.84554	92.12949		17.97	0.00	0.00	0	0.00
R2044	On 02/08/2018	Bond Future		9.93711	89.22564		9.90699	89.47798		17.94	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		9.75950	94.07801		9.73116	94.32895		16.90	0.00	0.00	0	80,503.00
R2048	On 03/05/2018	Bond Future		9.81376	91.39976		9.78462	91.65516		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		7.27023	100.39775		7.25343	100.42765		2.07	0.00	0.00	0	45,523.00
R207	On 03/05/2018	Bond Future		7.23304	102.27450		7.21368	102.30480		1.97	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		7.56463	100.13612		7.54436	100.19121		3.52	0.00	29,339,883.16	293	35,045.00
R208	On 03/05/2018	Bond Future		7.56468	98.60671		7.54254	98.66265		3.55	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		9.51774	74.21957		9.48923	74.41168		15.68	0.00	1,484,391.40	20	145,608.00
R209	On 01/02/2018	Bond Future	9.32	Call	741.50000	0.74150	828.34000	0.82834	741.500	15.51	0.35	0.00	0	157.00
R209	On 01/02/2018	Bond Future	9.33	Call	765.50000	0.76550	853.99000	0.85399	765.500	15.52	0.36	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.52	Call	1,317.87000	1.31787	1,437.20000	1.43720	1,317.870	15.70	0.51	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.59	Put	1,085.09000	1.08509	1,022.81000	1.02281	1,085.090	15.78	0.43	0.00	0	377.00
R209	On 01/02/2018	Bond Future	9.75	Call	2,226.67000	2.22667	2,377.38000	2.37738	2,226.670	15.96	0.69	0.00	0	5,000.00
R209	On 01/02/2018	Bond Future	9.85	Put	507.06000	0.50706	476.15000	0.47615	507.060	16.08	0.25	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	9.87	Put	475.72000	0.47572	446.66000	0.44666	475.720	16.10	0.24	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.88	Put	460.68000	0.46068	432.52000	0.43252	460.680	16.11	0.23	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.89	Put	446.04000	0.44604	418.75000	0.41875	446.040	16.12	0.22	0.00	0	157.00
R209	On 01/02/2018	Bond Future	10.00	Put	308.64000	0.30864	289.72000	0.28972	308.640	16.25	0.17	0.00	0	7,488.00
R209	On 01/02/2018	Bond Future	10.10	Put	216.51000	0.21651	203.35000	0.20335	216.510	16.36	0.12	0.00	0	3,000.00
R209	On 01/02/2018	Bond Future	10.22	Put	138.21000	0.13821	130.01000	0.13001	138.210	16.50	0.09	0.00	0	739.00
R209	On 03/05/2018	Bond Future		9.56984	72.45764		9.54053	72.65315		17.21	0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future	9.75	Call	3,504.95000	3.50495	3,625.58000	3.62558	3,504.950	17.49	0.58	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.00	Put	1,708.86000	1.70886	1,649.97000	1.64997	1,708.860	17.78	0.33	0.00	0	5,000.00
R209	On 03/05/2018	Bond Future	10.22	Put	1,289.31000	1.28931	1,241.34000	1.24134	1,289.310	18.04	0.27	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	619.32000	0.61932	593.13000	0.59313	619.320	18.36	0.15	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 02/08/2018	Bond Future		9.62181	73.81771		9.59161	74.01715		16.42	0.00	0.00	0	0.00
R209	On 02/08/2018	Bond Future	9.66	Call	3,834.71000	3.83471	3,941.58000	3.94158	3,834.710	16.60	0.54	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	2,181.51000	2.18151	2,118.09000	2.11809	2,181.510	17.22	0.32	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	1,135.99000	1.13599	1,097.84000	1.09784	1,135.990	17.54	0.20	0.00	0	435.00
R209	On 01/11/2018	Bond Future		9.67001	72.09610		9.63891	72.29953		16.66	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	9.34	Call	3,366.32000	3.36632	3,454.53000	3.45453	3,366.320	16.51	0.45	0.00	0	255.00
R209	On 01/11/2018	Bond Future	9.94	Put	3,619.44000	3.61944	3,532.23000	3.53223	3,619.440	17.16	0.41	0.00	0	255.00
R209	On 01/11/2018	Bond Future	10.57	Put	2,238.06000	2.23806	2,178.77000	2.17877	2,238.060	17.80	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		187.53377	187.53377		187.55572	187.55572			0.00	0.00	0	2,159.00
R210	On 03/05/2018	Bond Future		188.62504	188.62504		188.64727	188.64727			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		151.29573	151.29573		151.31637	151.31637			0.00	0.00	0	4,967.00
R212	On 03/05/2018	Bond Future		154.13260	154.13260		154.15348	154.15348			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		9.25893	86.14959		9.23049	86.33748		12.88	0.00	0.00	0	58,761.00
R213	On 03/05/2018	Bond Future		9.31057	84.21051		9.28123	84.40174		14.06	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		9.73423	73.33287		9.70588	73.52923		16.69	0.00	0.00	0	49,252.00
R214	On 03/05/2018	Bond Future		9.78773	71.40772		9.75859	71.60766		18.38	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		22,466.22000	22,466.22000		22,602.62000	22,602.62000			0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future		9.39450	9.39450		9.43710	9.43710		13.34	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future		9.53210	9.53210		9.57410	9.57410		13.48	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future		9.66930	9.66930		9.71230	9.71230			0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future		10.48680	10.48680		10.52960	10.52960		14.28	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future		3.23780	3.23780		3.25690	3.25690		12.74	0.00	0.00	0	433.00



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
TRY / R	On 18/06/2018		Foreign Exchange Future		3.19180	3.19180	3.21110	3.21110		13.05	0.00	0.00	0	0.00
TRY / R	On 17/09/2018		Foreign Exchange Future		3.14640	3.14640	3.16490	3.16490			0.00	0.00	0	0.00
TRY / R	On 14/06/2019		Foreign Exchange Future		3.14970	3.14970	3.16070	3.16070		14.45	0.00	0.00	0	0.00
ZMW / R	On 19/03/2018		Foreign Exchange Future		1.20260	1.20260	1.21610	1.21610			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018		Foreign Exchange Future		1.18280	1.18280	1.19570	1.19570			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018		Foreign Exchange Future		1.16460	1.16460	1.17790	1.17790			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

<b>Total for Derivatives :</b>												<b>393,848,764.06</b>	<b>19,170</b>	<b>7 628 697.00</b>
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<b>Grand Total:</b>												<b>393,848,764.06</b>	<b>19,170</b>	<b>7 628 697.00</b>
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