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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/01/2018

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	
Derivatives														
\$ / R	On 10/01/2018	Any day expiry	12.45280	12.45280		12.42470	12.42470		17.95	0.00	13,928,620.00	1,126	0.00	
\$ / R	On 12/01/2018	Any day expiry	12.45480	12.45480		12.42470	12.42470		16.56	0.00	0.00	0	0.00	
\$ / R	On 15/01/2018	Any day expiry	12.45920	12.45920		12.42970	12.42970		13.78	0.00	0.00	0	649.00	
\$ / R	On 15/01/2018	Any day expiry	12.39	Put	52.91500	0.05292	73.23200	0.07323	52.915	14.30	0.37	0.00	0	277.00
\$ / R	On 15/01/2018	Any day expiry	12.46	Call	80.39090	0.08039	75.86390	0.07586	80.391	13.89	0.50	0.00	0	277.00
\$ / R	On 15/01/2018	Any day expiry	12.72	Put	278.70010	0.27870	308.98360	0.30898	278.700	16.59	0.85	0.00	0	427.00
\$ / R	On 15/01/2018	Any day expiry	12.83	Call	9.35090	0.00935	10.17690	0.01018	9.351	17.73	0.08	0.00	0	427.00
\$ / R	On 15/01/2018	Any day expiry	13.50	Put	1,040.95010	1.04095	1,070.55110	1.07055	1,040.950	23.10	1.00	0.00	0	238.00
\$ / R	On 15/01/2018	Any day expiry	13.75	Call	0.04100	0.00004	0.07950	0.00008	0.041	25.17	0.00	0.00	0	238.00
\$ / R	On 15/01/2018	Any day expiry	14.12	Call	0.02510	0.00003	0.03870	0.00004	0.025	30.35	0.00	0.00	0	50,000.00
\$ / R	On 16/01/2018	Any day expiry	12.46070		12.46070		12.43130	12.43130		14.00	0.00	0.00	0	500.00
\$ / R	On 17/01/2018	Any day expiry	12.46170		12.46170		12.40070	12.40070		14.15	0.00	0.00	0	0.00
\$ / R	On 17/01/2018	Any day expiry	12.20	Put	23.13320	0.02313	0.00000	0.00000	23.133	15.64	0.16	10,026,999.50	5,000	5,000.00
\$ / R	On 17/01/2018	Any day expiry	12.22	Put	26.11290	0.02611	0.00000	0.00000	26.113	15.53	0.18	88,441,792.40	40,000	40,000.00
\$ / R	On 18/01/2018	Any day expiry	12.46270		12.46270		12.43470	12.43470		14.21	0.00	0.00	0	241.00
\$ / R	On 18/01/2018	Any day expiry	13.90	Put	1,437.54580	1.43755	1,465.60580	1.46561	1,437.546	25.22	1.00	0.00	0	20,000.00

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 19/01/2018	Any day expiry		12.46360	12.46360	12.43630	12.43630		14.27	0.00	0.00	0	0.00
\$ / R		On 25/01/2018	Any day expiry		12.47310	12.47310	12.44800	12.44800		13.92	0.00	0.00	0	70.00
\$ / R		On 31/01/2018	Any day expiry		12.48600	12.48600	12.45970	12.45970		13.94	0.00	175,140.00	14	144,845.00
\$ / R	12.25	Put	Any day expiry	66.23930	0.06624	77.07870	0.07708	66.239	13.25	0.27	0.00	0	440.00	
\$ / R	12.32	Put	Any day expiry	90.07390	0.09007	103.31380	0.10331	90.074	13.44	0.33	0.00	0	460.00	
\$ / R	12.36	Call	Any day expiry	231.86700	0.23187	220.18170	0.22018	231.867	13.55	0.63	0.00	0	440.00	
\$ / R	12.41	Call	Any day expiry	203.86170	0.20386	193.86010	0.19386	203.862	13.69	0.58	0.00	0	460.00	
\$ / R	12.80	Put	Any day expiry	380.93390	0.38093	406.38230	0.40638	380.934	15.09	0.75	0.00	0	25,000.00	
\$ / R	13.16	Put	Any day expiry	695.60050	0.69560	722.43260	0.72243	695.601	16.47	0.91	0.00	0	19,500.00	
\$ / R	13.25	Put	Any day expiry	780.00910	0.78001	806.79600	0.80680	780.009	16.77	0.93	0.00	0	107,000.00	
\$ / R	13.27	Put	Any day expiry	798.97360	0.79897	825.74680	0.82575	798.974	16.84	0.93	0.00	0	2,883.00	
\$ / R	13.30	Put	Any day expiry	827.54260	0.82754	854.29380	0.85429	827.543	16.94	0.94	0.00	0	40,904.00	
\$ / R	13.40	Put	Any day expiry	923.68000	0.92368	950.35240	0.95035	923.680	17.27	0.95	0.00	0	168,000.00	
\$ / R	13.90	Call	Any day expiry	1.96070	0.00196	2.17600	0.00218	1.961	19.11	0.01	0.00	0	42,000.00	
\$ / R	14.00	Call	Any day expiry	1.49230	0.00149	1.68770	0.00169	1.492	19.55	0.01	0.00	0	23,300.00	
\$ / R	14.25	Call	Any day expiry	0.78200	0.00078	0.92720	0.00093	0.782	20.66	0.00	0.00	0	29,000.00	
\$ / R		On 01/02/2018	Any day expiry		12.48820	12.48820	12.46160	12.46160		13.96	0.00	0.00	0	0.00
\$ / R	12.57	Put	Any day expiry	218.54340	0.21854	240.17440	0.24017	218.543	14.23	0.57	0.00	0	242.00	
\$ / R	13.04	Put	Any day expiry	586.50680	0.58651	613.82460	0.61382	586.507	16.05	0.86	0.00	0	234.00	
\$ / R	13.15	Put	Any day expiry	686.61810	0.68662	713.49570	0.71350	686.618	16.48	0.90	0.00	0	3,496.00	
\$ / R	15.22	Call	Any day expiry	0.16460	0.00016	0.20360	0.00020	0.165	25.27	0.00	0.00	0	242.00	
\$ / R	15.52	Call	Any day expiry	0.12370	0.00012	0.14070	0.00014	0.124	26.95	0.00	0.00	0	2,723.00	
\$ / R	15.79	Call	Any day expiry	0.10000	0.00010	0.10550	0.00011	0.100	28.46	0.00	0.00	0	234.00	
\$ / R	15.88	Call	Any day expiry	0.09390	0.00009	0.09670	0.00010	0.094	28.96	0.00	0.00	0	773.00	
\$ / R		On 02/02/2018	Any day expiry		12.49040	12.49040	12.46350	12.46350		13.99	0.00	0.00	0	0.00
\$ / R		On 06/02/2018	Any day expiry		12.49900	12.49900	12.47130	12.47130		13.80	0.00	0.00	0	0.00
\$ / R	13.20	Put	Any day expiry	731.50480	0.73150	758.66530	0.75867	731.505	16.38	0.89	0.00	0	35,000.00	
\$ / R	13.80	Put	Any day expiry	1,305.50530	1.30551	1,333.41310	1.33341	1,305.505	17.64	0.98	0.00	0	35,000.00	
\$ / R		On 08/02/2018	Any day expiry		12.50330	12.50330	12.47520	12.47520		13.85	0.00	0.00	0	0.00
\$ / R	13.16	Put	Any day expiry	696.24740	0.69625	724.03930	0.72404	696.247	16.33	0.86	0.00	0	1,880.00	
\$ / R	13.86	Put	Any day expiry	1,361.69430	1.36169	1,390.61110	1.39061	1,361.694	17.88	0.98	0.00	0	1,880.00	
\$ / R	15.05	Call	Any day expiry	0.42410	0.00042	0.49260	0.00049	0.424	22.45	0.00	0.00	0	1,880.00	
\$ / R		On 09/02/2018	Any day expiry		12.50550	12.50550	12.47720	12.47720		13.90	0.00	13,997,306.00	1,126	1,346.00
\$ / R		On 12/02/2018	Any day expiry		12.51200	12.51200	12.48300	12.48300		13.77	0.00	0.00	0	0.00
\$ / R	13.75	Put	Any day expiry	1,248.34970	1.24835	1,278.09600	1.27810	1,248.350	17.60	0.96	0.00	0	20,000.00	
\$ / R	13.90	Put	Any day expiry	1,395.15940	1.39516	1,424.69490	1.42469	1,395.159	18.05	0.97	0.00	0	20,000.00	
\$ / R		On 13/02/2018	Any day expiry		12.51380	12.51380	12.48480	12.48480		13.81	0.00	0.00	0	70.00
\$ / R		On 15/02/2018	Any day expiry		12.51750	12.51750	12.48850	12.48850		13.87	0.00	0.00	0	12.00
\$ / R		On 16/02/2018	Any day expiry		12.51940	12.51940	12.49030	12.49030		13.91	0.00	0.00	0	0.00
\$ / R	14.20	Put	Any day expiry	1,685.92550	1.68593	1,715.20130	1.71520	1,685.925	18.92	0.98	0.00	0	20,000.00	
\$ / R		On 28/02/2018	Any day expiry		12.54170	12.54170	12.51240	12.51240		13.99	0.00	0.00	0	1,015.00
\$ / R	13.80	Call	Any day expiry	27.02910	0.02703	26.60780	0.02661	27.029	17.78	0.08	0.00	0	8,500.00	
\$ / R	14.18	Put	Any day expiry	1,650.31140	1.65031	1,679.42880	1.67943	1,650.311	18.36	0.96	0.00	0	2,186.00	
\$ / R		On 01/03/2018	Any day expiry		12.54350	12.54350	12.51420	12.51420		14.01	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 02/03/2018	Any day expiry		12.54540	12.54540	12.51610	12.51610		14.03	0.00	0.00	0	0.00
\$ / R	13.40	Put	On 02/03/2018	Any day expiry	915.35420	0.91535	943.56490	0.94356	915.354	16.72	0.85	0.00	0	100,000.00
\$ / R		On 15/03/2018	Any day expiry		12.56930	12.56930	12.53980	12.53980		14.00	0.00	0.00	0	5,397.00
\$ / R		On 19/03/2018	Foreign Exchange Future		12.57660	12.57660	12.54700	12.54700		13.94	0.00	537,511,307.40	42,739	1,043,534.00
\$ / R	12.00	Put	On 19/03/2018	Foreign Exchange Future	75.16090	0.07516	84.07790	0.08408	75.161	12.83	0.19	0.00	0	248,000.00
\$ / R	12.13	Put	On 19/03/2018	Foreign Exchange Future	110.29050	0.11029	121.78450	0.12178	110.290	13.09	0.25	0.00	0	5,460.00
\$ / R	12.25	Put	On 19/03/2018	Foreign Exchange Future	150.97460	0.15097	164.93600	0.16494	150.975	13.34	0.31	0.00	0	3,750.00
\$ / R	12.36	Put	On 19/03/2018	Foreign Exchange Future	195.46520	0.19547	211.67630	0.21168	195.465	13.56	0.37	0.00	0	20,880.00
\$ / R	12.40	Put	On 19/03/2018	Foreign Exchange Future	213.35720	0.21336	230.36850	0.23037	213.357	13.64	0.39	0.00	0	2,500.00
\$ / R	12.50	Put	On 19/03/2018	Foreign Exchange Future	262.02630	0.26203	280.96870	0.28097	262.026	13.84	0.45	0.00	0	25,750.00
\$ / R	12.57	Put	On 19/03/2018	Foreign Exchange Future	299.82730	0.29983	319.99610	0.32000	299.827	14.00	0.48	0.00	0	3,000.00
\$ / R	12.70	Call	On 19/03/2018	Foreign Exchange Future	255.53820	0.25554	247.94350	0.24794	255.538	14.40	0.45	0.00	0	11,000.00
\$ / R	12.70	Put	On 19/03/2018	Foreign Exchange Future	378.93820	0.37894	400.94350	0.40094	378.938	14.40	0.55	0.00	0	2,000.00
\$ / R	12.75	Call	On 19/03/2018	Foreign Exchange Future	238.16100	0.23816	231.19530	0.23120	238.161	14.56	0.43	0.00	0	100.00
\$ / R	12.82	Put	On 19/03/2018	Foreign Exchange Future	459.12120	0.45912	482.56700	0.48257	459.121	14.77	0.61	0.00	0	10,323.00
\$ / R	12.94	Put	On 19/03/2018	Foreign Exchange Future	545.36170	0.54536	570.01750	0.57002	545.362	15.14	0.66	0.00	0	5,000.00
\$ / R	12.95	Call	On 19/03/2018	Foreign Exchange Future	179.39800	0.17940	174.54510	0.17455	179.398	15.17	0.34	0.00	0	13,200.00
\$ / R	13.00	Call	On 19/03/2018	Foreign Exchange Future	167.10950	0.16711	162.69060	0.16269	167.110	15.33	0.32	0.00	0	21,000.00
\$ / R	13.00	Put	On 19/03/2018	Foreign Exchange Future	590.50950	0.59051	615.69060	0.61569	590.509	15.33	0.68	0.00	0	100,016.00
\$ / R	13.20	Put	On 19/03/2018	Foreign Exchange Future	749.35550	0.74936	775.95380	0.77595	749.356	15.94	0.75	0.00	0	1,073.00
\$ / R	13.20	Call	On 19/03/2018	Foreign Exchange Future	125.95550	0.12596	122.95380	0.12295	125.955	15.94	0.25	0.00	0	1,000.00
\$ / R	13.21	Put	On 19/03/2018	Foreign Exchange Future	757.52560	0.75753	784.17850	0.78418	757.526	15.97	0.75	0.00	0	5,460.00
\$ / R	13.22	Put	On 19/03/2018	Foreign Exchange Future	765.71890	0.76572	792.42900	0.79243	765.719	15.99	0.75	0.00	0	15,000.00
\$ / R	13.25	Put	On 19/03/2018	Foreign Exchange Future	790.46100	0.79046	817.32990	0.81733	790.461	16.07	0.76	0.00	0	45,478.00
\$ / R	13.32	Put	On 19/03/2018	Foreign Exchange Future	849.06410	0.84906	876.27350	0.87627	849.064	16.26	0.78	0.00	0	7,500.00
\$ / R	13.35	Call	On 19/03/2018	Foreign Exchange Future	101.13020	0.10113	98.87340	0.09887	101.130	16.34	0.21	0.00	0	2,000.00
\$ / R	13.38	Put	On 19/03/2018	Foreign Exchange Future	900.19680	0.90020	927.66500	0.92766	900.197	16.42	0.80	0.00	0	2,500.00
\$ / R	13.40	Put	On 19/03/2018	Foreign Exchange Future	917.41420	0.91741	944.96300	0.94496	917.414	16.47	0.80	0.00	0	7,500.00
\$ / R	13.50	Call	On 19/03/2018	Foreign Exchange Future	81.29060	0.08129	79.59650	0.07960	81.291	16.74	0.17	0.00	0	35,000.00
\$ / R	13.50	Put	On 19/03/2018	Foreign Exchange Future	1,004.69060	1.00469	1,032.59650	1.03260	1,004.691	16.74	0.83	0.00	0	17,750.00
\$ / R	13.52	Put	On 19/03/2018	Foreign Exchange Future	1,022.36870	1.02237	1,050.33890	1.05034	1,022.369	16.79	0.83	0.00	0	3,600.00
\$ / R	13.60	Put	On 19/03/2018	Foreign Exchange Future	1,093.75330	1.09375	1,121.95530	1.12196	1,093.753	17.00	0.85	0.00	0	200,389.00
\$ / R	13.66	Call	On 19/03/2018	Foreign Exchange Future	64.54600	0.06455	63.29830	0.06330	64.546	17.16	0.14	0.00	0	10,000.00
\$ / R	13.70	Call	On 19/03/2018	Foreign Exchange Future	60.95770	0.06096	59.80230	0.05980	60.958	17.27	0.13	0.00	0	25,150.00
\$ / R	13.74	Put	On 19/03/2018	Foreign Exchange Future	1,220.98260	1.22098	1,249.51120	1.24951	1,220.983	17.37	0.87	0.00	0	20,880.00
\$ / R	13.76	Call	On 19/03/2018	Foreign Exchange Future	55.97050	0.05597	54.93930	0.05494	55.971	17.42	0.12	0.00	0	4,000.00
\$ / R	13.79	Call	On 19/03/2018	Foreign Exchange Future	53.64270	0.05364	52.66780	0.05267	53.643	17.50	0.12	0.00	0	2,000.00
\$ / R	13.84	Put	On 19/03/2018	Foreign Exchange Future	1,312.64450	1.31264	1,341.35960	1.34136	1,312.645	17.56	0.89	0.00	0	1,000.00
\$ / R	13.91	Put	On 19/03/2018	Foreign Exchange Future	1,376.81260	1.37681	1,405.64130	1.40564	1,376.813	17.62	0.90	0.00	0	7,000.00
\$ / R	13.93	Call	On 19/03/2018	Foreign Exchange Future	41.86730	0.04187	41.12570	0.04113	41.867	17.64	0.10	0.00	0	100.00
\$ / R	13.93	Put	On 19/03/2018	Foreign Exchange Future	1,395.26730	1.39527	1,424.12570	1.42413	1,395.267	17.64	0.90	0.00	0	10,323.00
\$ / R	13.95	Put	On 19/03/2018	Foreign Exchange Future	1,413.77180	1.41377	1,442.65880	1.44266	1,413.772	17.66	0.91	0.00	0	1,000.00
\$ / R	13.98	Put	On 19/03/2018	Foreign Exchange Future	1,441.62140	1.44162	1,470.54770	1.47055	1,441.621	17.68	0.91	0.00	0	200.00
\$ / R	14.00	Call	On 19/03/2018	Foreign Exchange Future	36.84640	0.03685	36.19940	0.03620	36.846	17.70	0.09	0.00	0	10,000.00

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\$ / R	On 19/03/2018	Foreign Exchange Future	14.02	Call	35.51810	0.03552	34.89500	0.03490	35.518	17.71	0.08	0.00	0	55.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05	Put	1,507.00720	1.50701	1,536.01910	1.53602	1,507.007	17.74	0.92	0.00	0	500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.07	Call	32.38760	0.03239	31.82180	0.03182	32.388	17.76	0.08	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.12	Call	29.51480	0.02951	29.00000	0.02900	29.515	17.80	0.07	0.00	0	4,951.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.16	Put	1,610.78970	1.61079	1,639.91270	1.63991	1,610.790	17.83	0.93	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	1,629.78110	1.62978	1,658.92200	1.65892	1,629.781	17.85	0.94	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Call	25.40810	0.02541	24.96540	0.02497	25.408	17.86	0.06	0.00	0	73.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.22	Put	1,667.86810	1.66787	1,697.04180	1.69704	1,667.868	17.88	0.94	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.42	Call	16.70710	0.01671	16.41080	0.01641	16.707	18.05	0.04	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.44	Call	16.07490	0.01607	15.78900	0.01579	16.075	18.06	0.04	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	15.76710	0.01577	15.48610	0.01549	15.767	18.07	0.04	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	1,927.99160	1.92799	1,957.32940	1.95733	1,927.992	18.10	0.96	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	1,937.71090	1.93771	1,967.05360	1.96705	1,937.711	18.11	0.96	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Call	14.31090	0.01431	14.05360	0.01405	14.311	18.11	0.04	0.00	0	10,490.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	1,957.16500	1.95716	1,986.51640	1.98652	1,957.165	18.13	0.96	0.00	0	850.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.54	Call	13.23930	0.01324	12.99890	0.01300	13.239	18.15	0.03	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.57	Call	12.48600	0.01249	12.25790	0.01226	12.486	18.17	0.03	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.60	Call	11.77410	0.01177	11.55730	0.01156	11.774	18.20	0.03	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	8.75990	0.00876	8.59050	0.00859	8.760	18.32	0.02	0.00	0	25,047.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	7.03750	0.00704	6.89530	0.00690	7.038	18.41	0.02	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	6.49640	0.00650	6.36290	0.00636	6.496	18.45	0.02	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	6.36750	0.00637	6.23600	0.00624	6.368	18.45	0.02	0.00	0	18,718.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.95	Call	5.87660	0.00588	5.75300	0.00575	5.877	18.49	0.02	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	5.31430	0.00531	5.19960	0.00520	5.314	18.53	0.02	0.00	0	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	4.64270	0.00464	4.54230	0.00454	4.643	18.84	0.01	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	4.28830	0.00429	4.20080	0.00420	4.288	19.50	0.01	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	3.90910	0.00391	3.83490	0.00383	3.909	20.38	0.01	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	3.84400	0.00384	3.77190	0.00377	3.844	20.55	0.01	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	3.73710	0.00374	3.66880	0.00367	3.737	20.86	0.01	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	3.57390	0.00357	3.51090	0.00351	3.574	21.39	0.01	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	3.24600	0.00325	3.19420	0.00319	3.246	22.76	0.01	0.00	0	13,176.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	3.11900	0.00312	3.07130	0.00307	3.119	23.46	0.01	0.00	0	225,000.00
\$ / R	On 29/03/2018	Any day expiry			12.59470	12.59470	12.56480	12.56480		14.08	0.00	0.00	0	1,199.00
\$ / R	On 24/04/2018	Any day expiry			12.64190	12.64190	12.61140	12.61140		14.13	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			12.64370	12.64370	12.61320	12.61320		14.13	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	2,385.18050	2.38518	2,415.77170	2.41577	2,385.180	19.24	0.95	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	9.92280	0.00992	9.36160	0.00936	9.923	19.90	0.02	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			12.65270	12.65270	12.62220	12.62220		14.09	0.00	0.00	0	110.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	1,264.51900	1.26452	1,293.14190	1.29314	1,264.519	17.01	0.81	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	25.32610	0.02533	24.38640	0.02439	25.326	19.53	0.05	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	13.76330	0.01376	13.00080	0.01300	13.763	19.66	0.03	0.00	0	500.00
\$ / R	On 09/05/2018	Any day expiry			12.66910	12.66910	12.63840	12.63840		14.08	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	450.31070	0.45031	472.02430	0.47202	450.311	14.31	0.51	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	1,315.24160	1.31524	1,343.94910	1.34395	1,315.242	17.06	0.81	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	17.50900	0.01751	16.95760	0.01696	17.509	19.42	0.03	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			12.67270	12.67270	12.64200	12.64200		14.09	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			12.67820	12.67820	12.64740	12.64740		14.05	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	459.56510	0.45957	481.29040	0.48129	459.565	14.30	0.51	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	1,891.34020	1.89134	1,921.29180	1.92129	1,891.340	18.14	0.89	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	15.82090	0.01582	15.17000	0.01517	15.821	19.25	0.03	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			12.68000	12.68000	12.64920	12.64920		14.18	0.00	0.00	0	0.00
\$ / R	On 31/05/2018	Any day expiry			12.70900	12.70900	12.67790	12.67790		14.15	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,258.37000	1.25837	1,287.14130	1.28714	1,258.370	16.71	0.77	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	35.90300	0.03590	36.66970	0.03667	35.903	19.14	0.06	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	17.73790	0.01774	20.80210	0.02080	17.738	18.79	0.03	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			12.74170	12.74170	12.71020	12.71020		14.21	0.00	34,402,590.00	2,700	175,771.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	20.61360	0.02061	21.23230	0.02123	20.614	13.35	0.04	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	45.06570	0.04507	50.44460	0.05044	45.066	12.07	0.09	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	146.79050	0.14679	157.55420	0.15755	146.790	12.80	0.23	0.00	0	20,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	184.50740	0.18451	197.40470	0.19740	184.507	12.99	0.27	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	233.09240	0.23309	247.77480	0.24777	233.092	13.24	0.31	0.00	0	84,749.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	253.57110	0.25357	268.93080	0.26893	253.571	13.34	0.33	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	297.48430	0.29748	314.16680	0.31417	297.484	13.53	0.36	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	345.27360	0.34527	363.22430	0.36322	345.274	13.73	0.40	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	480.88600	0.48089	502.34090	0.50234	480.886	14.21	0.48	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	613.53020	0.61353	637.16770	0.63717	613.530	14.69	0.55	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	640.32960	0.64033	664.34030	0.66434	640.330	14.78	0.56	0.00	0	30,358.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	674.47090	0.67447	698.93510	0.69894	674.471	14.89	0.58	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	759.17550	0.75918	784.64670	0.78465	759.176	15.16	0.61	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	780.93290	0.78093	806.63800	0.80664	780.933	15.23	0.62	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	795.55870	0.79556	821.41830	0.82142	795.559	15.28	0.62	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	855.01930	0.85502	881.45810	0.88146	855.019	15.46	0.64	0.00	0	25,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	977.95970	0.97796	1,005.29060	1.00529	977.960	15.82	0.68	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	993.65070	0.99365	1,021.10790	1.02111	993.651	15.86	0.69	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,009.42000	1.00942	1,037.00110	1.03700	1,009.420	15.90	0.69	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,121.89170	1.12189	1,150.27720	1.15028	1,121.892	16.20	0.72	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,212.62390	1.21262	1,241.56400	1.24156	1,212.624	16.44	0.74	0.00	0	84,749.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,254.49410	1.25449	1,283.66260	1.28366	1,254.494	16.55	0.75	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,262.91380	1.26291	1,292.12660	1.29213	1,262.914	16.57	0.75	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,279.79430	1.27979	1,309.09650	1.30910	1,279.794	16.61	0.76	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,288.25470	1.28825	1,317.59960	1.31760	1,288.255	16.63	0.76	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,339.32070	1.33932	1,368.91200	1.36891	1,339.321	16.76	0.77	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,425.48540	1.42549	1,454.80340	1.45480	1,425.485	16.97	0.78	0.00	0	6,130.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	1,512.26290	1.51226	1,541.31170	1.54131	1,512.263	17.16	0.80	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	1,643.69590	1.64370	1,673.24830	1.67325	1,643.696	17.41	0.82	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	106.91140	0.10691	105.70320	0.10570	106.911	17.86	0.15	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	92.11810	0.09212	91.27640	0.09128	92.118	18.15	0.13	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	84.89600	0.08490	84.22580	0.08423	84.896	18.32	0.12	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	72.86660	0.07287	72.46980	0.07247	72.867	18.62	0.10	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	66.79570	0.06680	66.52900	0.06653	66.796	18.80	0.09	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	65.24210	0.06524	65.00800	0.06501	65.242	18.85	0.09	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	61.29760	0.06130	61.14380	0.06114	61.298	18.98	0.09	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	57.62790	0.05763	57.26850	0.05727	57.628	19.11	0.08	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	50.78870	0.05079	51.28290	0.05128	50.789	19.20	0.07	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	47.44500	0.04745	48.34120	0.04834	47.445	19.25	0.07	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	46.08010	0.04608	47.13760	0.04714	46.080	19.27	0.07	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	35.76750	0.03577	37.96400	0.03796	35.768	19.46	0.05	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	24.94600	0.02495	28.11250	0.02811	24.946	19.72	0.04	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	20.14710	0.02015	23.62080	0.02362	20.147	19.88	0.03	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	19.56960	0.01957	23.07290	0.02307	19.570	19.90	0.03	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	18.11110	0.01811	21.68050	0.02168	18.111	19.96	0.03	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	17.59350	0.01759	21.03430	0.02103	17.593	19.98	0.03	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	15.34340	0.01534	18.16050	0.01816	15.343	20.04	0.03	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	11.07110	0.01107	13.32110	0.01332	11.071	20.04	0.02	0.00	0	84,749.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	10.03740	0.01004	12.13770	0.01214	10.037	20.04	0.02	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	7.73840	0.00774	9.48340	0.00948	7.738	20.04	0.01	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.28	Call	7.08940	0.00709	8.72740	0.00873	7.089	20.04	0.01	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	6.25090	0.00625	7.74550	0.00775	6.251	20.04	0.01	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			12.76160	12.76160	12.73000	12.73000		14.22	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,253.42930	1.25343	1,282.09930	1.28210	1,253.429	16.49	0.74	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	51.80370	0.05180	52.07530	0.05208	51.804	19.43	0.07	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	35.85770	0.03586	36.63750	0.03664	35.858	20.04	0.05	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.76710	12.76710	12.73540	12.73540		14.18	0.00	0.00	0	100.00
\$ / R	On 06/07/2018	Any day expiry			12.77430	12.77430	12.74260	12.74260		14.19	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	179.96610	0.17997	191.25450	0.19125	179.966	12.95	0.25	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	263.53230	0.26353	259.73400	0.25973	263.532	16.01	0.31	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	238.61220	0.23861	235.31690	0.23532	238.612	16.29	0.28	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.79940	12.79940	12.76740	12.76740		14.29	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.80650	12.80650	12.77440	12.77440		14.27	0.00	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.19	Put	1,578.15730	1.57816	1,607.58590	1.60759	1,578.157	17.09	0.78	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	1,803.96040	1.80396	1,834.18250	1.83418	1,803.960	17.48	0.81	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.72	Call	67.33030	0.06733	67.98760	0.06799	67.330	19.45	0.09	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	58.97090	0.05897	59.97010	0.05997	58.971	19.81	0.08	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.80820	12.80820	12.77610	12.77610		14.28	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			12.81880	12.81880	12.78660	12.78660		14.28	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,249.79540	1.24980	1,278.12710	1.27813	1,249.795	16.31	0.71	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	69.27490	0.06927	69.02570	0.06903	69.275	19.61	0.09	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	52.83390	0.05283	52.85260	0.05285	52.834	20.47	0.07	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.83120	12.83120	12.79890	12.79890		14.37	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	292.10800	0.29211	307.62850	0.30763	292.108	13.37	0.33	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,297.95190	1.29795	1,326.61780	1.32662	1,297.952	16.40	0.71	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	61.27070	0.06127	62.19140	0.06219	61.271	20.15	0.07	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 13/08/2018	Any day expiry												
					12.84180	12.84180	12.80950	12.80950		14.35	0.00	0.00	0	70.00		
\$ / R			On 31/08/2018	Any day expiry												
					12.87370	12.87370	12.84100	12.84100		14.36	0.00	0.00	0	1,336.00		
\$ / R			On 31/08/2018	Any day expiry	13.80	Put	1,247.48510	1.24749	1,275.20610	1.27521	1,247.485	16.19	0.68	0.00	0	1,000.00
\$ / R			On 31/08/2018	Any day expiry	16.05	Call	85.34670	0.08535	84.46650	0.08447	85.347	19.86	0.10	0.00	0	500.00
\$ / R			On 31/08/2018	Any day expiry	16.57	Call	68.29960	0.06830	67.58960	0.06759	68.300	20.82	0.08	0.00	0	500.00
\$ / R			On 17/09/2018	Foreign Exchange Future			12.90380	12.90380	12.87090	12.87090		14.41	0.00	670,997.60	52	5,264.00
\$ / R			On 17/09/2018	Foreign Exchange Future	11.75	Put	128.62880	0.12863	137.60310	0.13760	128.629	12.58	0.17	0.00	0	73,314.00
\$ / R			On 17/09/2018	Foreign Exchange Future	12.61	Put	449.20560	0.44921	467.41010	0.46741	449.206	13.88	0.40	0.00	0	5,300.00
\$ / R			On 17/09/2018	Foreign Exchange Future	12.65	Put	470.16570	0.47017	488.76200	0.48876	470.166	13.96	0.41	0.00	0	1,550.00
\$ / R			On 17/09/2018	Foreign Exchange Future	12.85	Put	581.92040	0.58192	602.34990	0.60235	581.920	14.32	0.46	0.00	0	750.00
\$ / R			On 17/09/2018	Foreign Exchange Future	13.25	Put	837.56030	0.83756	861.57620	0.86158	837.560	15.06	0.56	0.00	0	73,314.00
\$ / R			On 17/09/2018	Foreign Exchange Future	13.65	Call	382.31600	0.38232	376.22220	0.37622	382.316	15.81	0.36	0.00	0	1,464.00
\$ / R			On 17/09/2018	Foreign Exchange Future	15.97	Call	100.47400	0.10047	101.26210	0.10126	100.474	19.49	0.11	0.00	0	5,300.00
\$ / R			On 17/09/2018	Foreign Exchange Future	16.04	Call	97.42190	0.09742	98.28080	0.09828	97.422	19.62	0.10	0.00	0	1,550.00
\$ / R			On 17/09/2018	Foreign Exchange Future	16.14	Call	93.29450	0.09329	94.24720	0.09425	93.295	19.80	0.10	0.00	0	750.00
\$ / R			On 17/09/2018	Foreign Exchange Future	16.29	Call	87.58340	0.08758	88.66010	0.08866	87.583	20.07	0.09	0.00	0	73,314.00
\$ / R			On 28/09/2018	Any day expiry			12.92330	12.92330	12.89020	12.89020		14.40	0.00	0.00	0	1,295.00
\$ / R			On 28/09/2018	Any day expiry	13.80	Put	1,244.08730	1.24409	1,272.09790	1.27210	1,244.087	16.05	0.66	0.00	0	1,000.00
\$ / R			On 28/09/2018	Any day expiry	16.25	Call	98.08490	0.09808	97.10610	0.09711	98.085	19.95	0.10	0.00	0	500.00
\$ / R			On 28/09/2018	Any day expiry	16.80	Call	78.32520	0.07833	77.49530	0.07750	78.325	20.87	0.08	0.00	0	500.00
\$ / R			On 25/10/2018	Any day expiry			12.97050	12.97050	12.93710	12.93710		14.46	0.00	0.00	0	70.00
\$ / R			On 29/10/2018	Any day expiry			12.97740	12.97740	12.94390	12.94390		14.45	0.00	0.00	0	225.00
\$ / R			On 31/10/2018	Any day expiry			12.98090	12.98090	12.94740	12.94740		14.45	0.00	0.00	0	0.00
\$ / R			On 31/10/2018	Any day expiry	13.80	Put	1,241.09140	1.24109	1,268.51050	1.26851	1,241.091	15.92	0.64	0.00	0	1,000.00
\$ / R			On 31/10/2018	Any day expiry	16.47	Call	114.33020	0.11433	112.78330	0.11278	114.330	20.08	0.11	0.00	0	500.00
\$ / R			On 31/10/2018	Any day expiry	17.02	Call	89.68640	0.08969	88.37990	0.08838	89.686	20.76	0.09	0.00	0	500.00
\$ / R			On 05/11/2018	Any day expiry			12.98950	12.98950	12.95600	12.95600		14.52	0.00	0.00	0	0.00
\$ / R			On 05/11/2018	Any day expiry	11.90	Put	188.05350	0.18805	198.98030	0.19898	188.053	12.84	0.21	0.00	0	1,880.00
\$ / R			On 05/11/2018	Any day expiry	13.86	Put	1,286.57000	1.28657	1,314.16690	1.31417	1,286.570	16.00	0.65	0.00	0	1,880.00
\$ / R			On 05/11/2018	Any day expiry	16.81	Call	103.87660	0.10388	103.89270	0.10389	103.877	20.57	0.10	0.00	0	1,880.00
\$ / R			On 13/11/2018	Any day expiry			13.00330	13.00330	12.96970	12.96970		14.52	0.00	0.00	0	70.00
\$ / R			On 30/11/2018	Any day expiry			13.03270	13.03270	12.99900	12.99900		14.58	0.00	0.00	0	0.00
\$ / R			On 30/11/2018	Any day expiry	13.80	Put	1,238.68050	1.23868	1,265.34390	1.26534	1,238.681	15.82	0.62	0.00	0	1,000.00
\$ / R			On 30/11/2018	Any day expiry	16.70	Call	126.28730	0.12629	125.87800	0.12588	126.287	20.18	0.11	0.00	0	500.00
\$ / R			On 30/11/2018	Any day expiry	17.31	Call	92.92600	0.09293	91.18150	0.09118	92.926	20.61	0.09	0.00	0	500.00
\$ / R			On 11/12/2018	Any day expiry			13.05170	13.05170	13.01790	13.01790		14.57	0.00	0.00	0	0.00
\$ / R			On 11/12/2018	Any day expiry	13.65	Put	1,126.64230	1.12664	1,152.03620	1.15204	1,126.642	15.53	0.59	0.00	0	20,000.00
\$ / R			On 11/12/2018	Any day expiry	15.69	Call	192.55930	0.19256	191.11830	0.19112	192.559	18.40	0.17	0.00	0	20,000.00
\$ / R			On 14/12/2018	Foreign Exchange Future			13.05690	13.05690	13.02310	13.02310		14.57	0.00	0.00	0	11,000.00
\$ / R			On 14/12/2018	Foreign Exchange Future	12.96	Put	671.75360	0.67175	692.22690	0.69223	671.754	14.41	0.45	0.00	0	23,443.00
\$ / R			On 14/12/2018	Foreign Exchange Future	17.24	Call	106.65220	0.10665	104.59300	0.10459	106.652	20.53	0.10	0.00	0	23,443.00
\$ / R			On 31/12/2018	Any day expiry			13.08620	13.08620	13.05230	13.05230		14.61	0.00	0.00	0	0.00
\$ / R			On 31/12/2018	Any day expiry	13.80	Put	1,235.21670	1.23522	1,261.23510	1.26124	1,235.217	15.71	0.60	0.00	0	1,000.00
\$ / R			On 31/12/2018	Any day expiry	16.93	Call	138.89920	0.13890	138.58930	0.13859	138.899	20.29	0.12	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	97.68210	0.09768	94.43070	0.09443	97.682	20.48	0.09	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			13.16640	13.16640	13.13200	13.13200		14.78	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.22800	13.22800	13.19270	13.19270		14.99	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			13.39220	13.39220	13.35450	13.35450		15.31	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future			13.73190	13.73190	13.68920	13.68920		15.73	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	223.58720	0.22359	216.67740	0.21668	223.587	21.03	0.13	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			14.12060	14.12060	14.07310	14.07310		16.41	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			14.22140	14.22140	14.17260	14.17260		16.57	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			14.32660	14.32660	14.27650	14.27650		16.75	0.00	0.00	0	0.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			12.57660	12.57660	12.54700	12.54700		13.94	0.00	314,415.00	25	565.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			12.74170	12.74170	12.71020	12.71020		14.21	0.00	0.00	0	47.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			12.90380	12.90380	12.87090	12.87090		14.41	0.00	0.00	0	8.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			13.05690	13.05690	13.02310	13.02310		14.57	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			13.39220	13.39220	13.35450	13.35450		15.31	0.00	0.00	0	0.00
£ / R	On 31/01/2018	Any day expiry			16.87940	16.87940	16.84490	16.84490		14.59	0.00	0.00	0	10.00
£ / R	On 01/03/2018	Any day expiry			16.97450	16.97450	16.93460	16.93460		14.83	0.00	0.00	0	17.00
£ / R	On 15/03/2018	Any day expiry			17.01740	17.01740	16.97730	16.97730		14.93	0.00	0.00	0	38.00
£ / R	On 19/03/2018	Foreign Exchange Future			17.03010	17.03010	16.98990	16.98990		14.94	0.00	21,628,227.00	1,270	181,581.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	421.62410	0.42162	446.93640	0.44694	421.624	14.90	0.48	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	19.00	Call	49.21540	0.04922	48.45270	0.04845	49.215	17.91	0.08	0.00	0	1,500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	13.04080	0.01304	12.80170	0.01280	13.041	19.40	0.02	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future			17.31300	17.31300	17.27010	17.27010		15.21	0.00	0.00	0	7,457.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	804.11970	0.80412	833.35950	0.83336	804.120	15.43	0.52	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	93.81850	0.09382	94.07180	0.09407	93.819	18.44	0.10	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future			17.59600	17.59600	17.55100	17.55100		15.29	0.00	0.00	0	4,164.00
£ / R	On 14/12/2018	Foreign Exchange Future			17.86850	17.86850	17.82180	17.82180		15.33	0.00	0.00	0	886.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.46760	18.46760	18.41700	18.41700		15.18	0.00	0.00	0	0.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.11323	0.11323	0.11166	0.11166		16.46	0.00	0.00	0	115.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.11534	0.11534	0.11373	0.11373		13.62	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.11751	0.11751	0.11585	0.11585			0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12761	0.12761	0.12574	0.12574		22.20	0.00	0.00	0	0.00
€ / R	On 30/01/2018	Any day expiry			14.96290	14.96290	14.85400	14.85400		13.05	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry			14.97920	14.97920	14.86890	14.86890		13.11	0.00	0.00	0	151,647.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	840.22400	0.84022	946.81320	0.94681	840.224	15.50	0.92	0.00	0	193,000.00
€ / R	On 31/01/2018	Any day expiry	16.50	Call	4.11490	0.00411	3.58080	0.00358	4.115	18.84	0.02	0.00	0	15,150.00
€ / R	On 15/02/2018	Any day expiry			15.03290	15.03290	14.91710	14.91710		13.53	0.00	0.00	0	44.00
€ / R	On 28/02/2018	Any day expiry			15.07340	15.07340	14.95710	14.95710		13.60	0.00	0.00	0	0.00
€ / R	On 28/02/2018	Any day expiry	16.41	Put	1,368.63190	1.36863	1,479.19470	1.47919	1,368.632	16.21	0.92	0.00	0	1,647.00
€ / R	On 15/03/2018	Any day expiry			15.12050	15.12050	15.00360	15.00360		13.65	0.00	0.00	0	63.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.13370	15.13370	15.01670	15.01670		13.66	0.00	109,522,586.90	7,237	93,801.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	310.23590		0.31024		375.21890	0.37522	310.236	13.49	0.45	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	336.66270		0.33666		405.20540	0.40521	336.663	13.57	0.47	0.00	0	18,643.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	61.34810		0.06135		53.04140	0.05304	61.348	16.50	0.12	0.00	0	643.00
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	32.06530		0.03207		28.07970	0.02808	32.065	17.46	0.07	0.00	0	620.00
€ / R	On 29/03/2018	Any day expiry			15.16660		15.16660		15.04900	15.04900		13.53	0.00	0.00	0	3.00
€ / R	On 18/06/2018	Foreign Exchange Future			15.42700		15.42700		15.30590	15.30590		13.53	0.00	7,713,500.00	500	7,465.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	33.37920		0.03338		34.24180	0.03424	33.379	11.68	0.06	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	46.47010		0.04647		61.36510	0.06137	46.470	11.28	0.09	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	450.22030		0.45022		513.40570	0.51341	450.220	13.23	0.43	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,271.02360		1.27102	1,368.79590	1.36880	1,271.024	15.30	15.30	0.72	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	49.86360		0.04986		46.98350	0.04698	49.864	18.06	0.07	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	15.75360		0.01575		13.05250	0.01305	15.754	20.70	0.02	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.72650		15.72650		15.60190	15.60190		13.65	0.00	0.00	0	5,417.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	127.79250		0.12779		150.15600	0.15016	127.793	12.08	0.15	0.00	0	161,971.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	782.23790		0.78224		858.39870	0.85840	782.238	13.80	0.50	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.00	Put	878.41040		0.87841		958.77880	0.95878	878.410	14.01	0.54	0.00	0	37,204.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	102.50570		0.10251		102.37970	0.10238	102.506	18.94	0.09	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	21.63	Call	35.78480		0.03578		34.62810	0.03463	35.785	20.44	0.04	0.00	0	37,204.00
€ / R	On 14/12/2018	Foreign Exchange Future			16.01810		16.01810		15.89080	15.89080		13.69	0.00	0.00	0	2,926.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.65230		16.65230		16.51610	16.51610		14.45	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			95.29000		95.29000		94.73000	94.73000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			92.32000		92.32000		91.73000	91.73000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			91.08000		91.08000		90.46000	90.46000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			93.24000		93.24000		92.60000	92.60000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			97.03000		97.03000		96.38000	96.38000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			95.61000		95.61000		94.95000	94.95000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			97.67000		97.67000		97.01000	97.01000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			101.38000		101.38000		100.73000	100.73000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			101.74000		101.74000		101.08000	101.08000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			97.01000		97.01000		96.33000	96.33000			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			99.89000		99.89000		99.88000	99.88000			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			100.02000		100.02000		100.00000	100.00000			0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap			100.46000		100.46000		100.43000	100.43000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap			99.46000		99.46000		99.42000	99.42000			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			98.58000		98.58000		98.57000	98.57000			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.49000		98.49000		98.47000	98.47000			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.84000		98.84000		98.81000	98.81000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.21000		99.21000		99.17000	99.17000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.58000		99.58000		99.53000	99.53000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
2Y STND	On 20/09/2019	Interest Rate Swap	99.97000	99.97000	99.97000	99.90000	99.90000				0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap	100.91000	100.91000	100.91000	100.83000	100.83000				0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap	98.68000	98.68000	98.68000	98.57000	98.57000				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	96.20000	96.20000	96.20000	96.03000	96.03000				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.45000	95.45000	95.45000	95.24000	95.24000				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	94.66000	94.66000	94.66000	94.42000	94.42000				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	94.85000	94.85000	94.85000	94.57000	94.57000				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	97.05000	97.05000	97.05000	96.74000	96.74000				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	97.20000	97.20000	97.20000	96.87000	96.87000				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	98.40000	98.40000	98.40000	98.04000	98.04000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	100.60000	100.60000	100.60000	100.23000	100.23000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	101.86000	101.86000	101.86000	101.47000	101.47000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	96.99000	96.99000	96.99000	96.58000	96.58000				0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	568.82900	568.82900	568.82900	570.68300	570.68300				0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	579.46000	579.46000	579.46000	581.34400	581.34400				0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	655.01000	655.01000	655.01000	658.65700	658.65700				0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	667.25100	667.25100	667.25100	670.96100	670.96100				0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	591.69300	591.69300	591.69300	594.35200	594.35200				0.00	0.00	0	772.00
ALBI	On 03/05/2018	Index Future	602.75100	602.75100	602.75100	605.45500	605.45500				0.00	0.00	0	0.00
AU\$ / R	On 15/01/2018	Any day expiry	9.77020	9.77020	9.77020	9.70720	9.70720			12.17	0.00	0.00	0	5.00
AU\$ / R	On 28/02/2018	Any day expiry	9.83310	9.83310	9.83310	9.76990	9.76990			12.74	0.00	0.00	0	46.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	9.85990	9.85990	9.85990	9.79640	9.79640			12.71	0.00	59,159.40	6	18,200.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.98950	9.98950	9.98950	9.92350	9.92350			12.93	0.00	0.00	0	5,012.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	10.11850	10.11850	10.11850	10.05130	10.05130			12.97	0.00	0.00	0	400.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.24160	10.24160	10.24160	10.17280	10.17280			13.06	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.50780	10.50780	10.50780	10.43640	10.43640			12.72	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	10.08210	10.08210	10.08210	10.08000	10.08000			13.79	0.00	0.00	0	250.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	10.22260	10.22260	10.22260	10.21860	10.21860			14.91	0.00	0.00	0	0.00
CHF / R	On 19/03/2018	Foreign Exchange Future	12.93610	12.93610	12.93610	12.81170	12.81170			12.78	0.00	0.00	0	1,215.00
CHF / R	On 18/06/2018	Foreign Exchange Future	13.20030	13.20030	13.20030	13.07160	13.07160			12.72	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.46920	13.46920	13.46920	13.33680	13.33680				0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.57870	14.57870	14.57870	14.42480	14.42480			14.39	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	1.92260	1.92260	1.92260	1.91230	1.91230			13.52	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.93800	1.93800	1.93800	1.92680	1.92680			14.11	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.95290	1.95290	1.95290	1.94110	1.94110				0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	1.99780	1.99780	1.99780	1.98490	1.98490			14.41	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
DKK / R	On 19/03/2018	Foreign Exchange Future		2.04250	2.04250		2.02670	2.02670		14.51	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future		2.08340	2.08340		2.06690	2.06690		14.14	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future		2.12440	2.12440		2.10760	2.10760			0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.34890	2.34890		2.32850	2.32850		15.63	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		10.75540	78.60339		10.69824	78.95294			0.00	0.00	0	9,466.00
ES33	On 03/05/2018	Bond Future		10.85339	76.28089		10.79432	76.63656			0.00	0.00	0	0.00
ES33	On 02/08/2018	Bond Future		10.95288	77.70976		10.89167	78.07258			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		10.99445	81.41173		10.96746	81.59828			0.00	0.00	0	7,957.00
ES42	On 03/05/2018	Bond Future		11.09386	78.67185		11.06597	78.86153			0.00	0.00	0	0.00
ES42	On 02/08/2018	Bond Future		11.19296	80.14530		11.16404	80.33897			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 01/02/2018	GOVI		590.17900	590.17900		593.02600	593.02600			0.00	0.00	0	715.00
GOVI	On 03/05/2018	GOVI		601.20900	601.20900		604.10400	604.10400			0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future		1.61010	1.61010		1.60670	1.60670		13.83	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future		1.63420	1.63420		1.63050	1.63050		14.40	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.65730	1.65730		1.65330	1.65330			0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.79290	1.79290		1.78730	1.78730		15.77	0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future		130.89597	130.89597		130.91341	130.91341			0.00	0.00	0	1,070.00
I2025	On 03/05/2018	Bond Future		133.35029	133.35029		133.36704	133.36704			0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future		135.82297	135.82297		135.84215	135.84215			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2029	On 01/02/2018	Bond Future		101.00400	101.00400		101.01576	101.01576			0.00	0.00	0	1,370.00
I2029	On 03/05/2018	Bond Future		101.87977	101.87977		101.89096	101.89096			0.00	0.00	0	0.00
I2029	On 02/08/2018	Bond Future		103.80279	103.80279		103.81583	103.81583			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		105.38758	105.38758		105.39958	105.39958			0.00	0.00	0	5,730.00
I2033	On 03/05/2018	Bond Future		106.27557	106.27557		106.28689	106.28689			0.00	0.00	0	0.00
I2033	On 02/08/2018	Bond Future		108.28162	108.28162		108.29493	108.29493			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		127.43733	127.43733		127.45230	127.45230			0.00	0.00	0	19,909.00
I2038	On 03/05/2018	Bond Future		129.82667	129.82667		129.84108	129.84108			0.00	0.00	0	0.00
I2038	On 02/08/2018	Bond Future		132.22731	132.22731		132.24406	132.24406			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		124.40953	124.40953		124.91925	124.91925			0.00	0.00	0	21,632.00
I2046	On 03/05/2018	Bond Future		125.14247	125.14247		125.66075	125.66075			0.00	0.00	0	0.00
I2046	On 02/08/2018	Bond Future		127.50452	127.50452		128.03466	128.03466			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		132.11632	132.11632		132.13155	132.13155			0.00	0.00	0	24,301.00
I2050	On 03/05/2018	Bond Future		134.59347	134.59347		134.60793	134.60793			0.00	0.00	0	0.00
I2050	On 02/08/2018	Bond Future		135.40114	135.40114		135.41783	135.41783			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		253.27600	253.27600		253.37200	253.37200			0.00	0.00	0	879.00
IGOV	On 03/05/2018	Index Future		258.02500	258.02500		258.12000	258.12000			0.00	0.00	0	269.00
JIBAR FUTURE	On 17/01/2018	Jibar Tradeable Future		6.97000	93.03000		6.97000	93.03000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2018	Jibar Tradeable Future		6.90000	93.10000		6.90000	93.10000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		6.83500	93.16500		6.83500	93.16500			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 18/04/2018	Jibar Tradeable Future		6.78000	93.22000		6.78000	93.22000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		6.82000	93.18000		6.82000	93.18000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		6.89000	93.11000		6.89000	93.11000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		6.96000	93.04000		6.96000	93.04000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future		7.04000	92.96000		7.04000	92.96000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future		7.11000	92.89000		7.11000	92.89000			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future		0.12030	0.12030		0.12010	0.12010			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future		0.11960	0.11960		0.11930	0.11930			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future		0.11880	0.11880		0.11850	0.11850			0.00	0.00	0	562.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.11890	0.11890		0.11620	0.11620			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
NOK/R	On 19/03/2018	Foreign Exchange Future			1.56900		1.56900		1.55070	1.55070		13.72	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.59490		1.59490		1.57610	1.57610		14.26	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.62080		1.62080		1.60170	1.60170			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.70150		1.70150		1.68000	1.68000		13.52	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			9.03740		9.03740		8.98040	8.98040		13.77	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			9.14940		9.14940		9.09040	9.09040		13.96	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			9.26210		9.26210		9.20190	9.20190			0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.98800		9.98800		9.91820	9.91820		14.20	0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.27060		1.27060		1.27130	1.27130			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.28430		1.28430		1.28490	1.28490			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.29980		1.29980		1.28680	1.28680			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.38470		1.38470		1.38050	1.38050			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.35410		1.35410		1.35410	1.35410			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.35880		1.35880		1.35880	1.35880			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.36360		1.36360		1.36360	1.36360			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.20330		1.20330		1.19680	1.19680			0.00	0.00	0	15.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.21070		1.21070		1.20420	1.20420			0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.21870		1.21870		1.21220	1.21220			0.00	0.00	0	0.00
R186	On 01/02/2018	Bond Future			8.64751		112.64765		8.55305	113.26940		8.98	0.00	343,800,627.80	3,052	115,402.00
R186	On 01/02/2018	Bond Future	7.75	Call	4.65000		0.00465		13.46000	0.01346	4.650	8.54	0.01	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	583.31000		0.58331		869.95000	0.86995	583.310	8.98	0.35	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	705.94000		0.70594		528.28000	0.52828	705.940	9.14	0.39	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.00	Put	258.44000		0.25844		186.59000	0.18659	258.440	9.31	0.18	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	75.83000		0.07583		53.88000	0.05388	75.830	9.48	0.07	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.65	Put	6.21000		0.00621		4.55000	0.00455	6.210	9.64	0.01	0.00	0	1,950.00
R186	On 03/05/2018	Bond Future			8.69497		114.75292		8.59646	115.38569		9.58	0.00	0.00	0	200.00
R186	On 03/05/2018	Bond Future	9.30	Call	4,853.08000		4.85308		5,325.90000	5.32590	4,853.080	10.07	0.73	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.72	Put	529.15000		0.52915		441.71000	0.44171	529.150	10.19	0.15	0.00	0	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	500.29000		0.50029		416.82000	0.41682	500.290	10.19	0.15	0.00	0	3,200.00
R186	On 03/05/2018	Bond Future	10.14	Put	229.01000		0.22901		185.99000	0.18599	229.010	10.19	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			298.74988		298.74988		298.78978	298.78978			0.00	0.00	0	2,350.00
R197	On 03/05/2018	Bond Future			304.35129		304.35129		304.38965	304.38965			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R202	On 01/02/2018	Bond Future			239.71226		239.71226		239.74004	239.74004		4.66	0.00	0.00	0	21,504.00
R202	On 03/05/2018	Bond Future			244.20674		244.20674		244.23299	244.23299		4.60	0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 01/02/2018	Bond Future			7.94374		102.60130		7.85333	102.97124		5.24	0.00	0.00	0	60,572.00
R2023	On 03/05/2018	Bond Future			7.96518		100.58898		7.86928	100.96534		5.92	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future	9.19	Put	134.06000		0.13406		115.38000	0.11538	134.060	6.23	0.08	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			9.19411		91.56494		9.11015	92.13391			0.00	0.00	0	71,083.00
R2030	On 03/05/2018	Bond Future			9.25137		93.27632		9.16451	93.85550			0.00	0.00	0	0.00
R2030	On 02/08/2018	Bond Future			9.31151		91.01799		9.22140	91.60857			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			9.40007		94.00581		9.29613	94.76314		13.92	0.00	0.00	0	38,482.00
R2032	On 01/02/2018	Bond Future	9.20	Call	685.32000		0.68532		927.30000	0.92730	685.320	13.88	0.33	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	959.12000		0.95912		1,267.43000	1.26743	959.120	13.97	0.42	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	1,294.60000		1.29460		1,671.93000	1.67193	1,294.600	14.06	0.51	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	1,485.06000		1.48506		1,896.69000	1.89669	1,485.060	14.11	0.55	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.45794		91.60550		9.35059	92.37659		14.58	0.00	0.00	0	0.00
R2032	On 02/08/2018	Bond Future			9.51647		93.32139		9.40546	94.10746		13.74	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			9.56586		98.13150		9.50744	98.59879			0.00	0.00	0	48,902.00
R2035	On 03/05/2018	Bond Future			9.62328		95.46524		9.56308	95.94077			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			9.65490		90.17311		9.60141	90.60035		15.96	0.00	0.00	0	43,916.00
R2037	On 01/02/2018	Bond Future	9.88	Call	2,461.48000		2.46148		2,769.68000	2.76968	2,461.480	16.09	0.70	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.32	Put	124.25000		0.12425		97.22000	0.09722	124.250	16.54	0.07	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.72	Put	17.46000		0.01746		13.14000	0.01314	17.460	16.95	0.01	0.00	0	2,000.00
R2037	On 03/05/2018	Bond Future			9.71539		91.85844		9.66030	92.29322		16.64	0.00	0.00	0	0.00
R2037	On 02/08/2018	Bond Future			9.77847		89.32323		9.72155	89.76672		16.45	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			7.11747		101.75229		7.02281	101.83156		0.13	0.00	0.00	0	30,625.00
R204	On 03/05/2018	Bond Future			6.93993		103.65393		6.80692	103.73417		0.67	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			9.70978		93.74511		9.68149	93.98748		16.74	0.00	0.00	0	27,816.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 03/05/2018	Bond Future			9.76976		95.49719		9.74066	95.74364		17.43	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future	9.00	Call	1,191.82000		1.19182		1,233.88000	1.23388	1,191.820	16.62	0.24	0.00	0	1,500.00
R2040	On 03/05/2018	Bond Future	10.00	Call	4,739.46000		4.73946		4,849.28000	4.84928	4,739.460	17.66	0.60	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			9.83224		92.77977		9.80216	93.03137		17.26	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			9.74437		90.79844		9.72611	90.95664		17.62	0.00	0.00	0	21,014.00
R2044	On 03/05/2018	Bond Future			9.80262		92.49549		9.78387	92.65618		18.31	0.00	0.00	0	0.00
R2044	On 02/08/2018	Bond Future			9.86320		89.84702		9.84381	90.01125		18.15	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			9.70451		94.56605		9.67621	94.81903		18.27	0.00	0.00	0	80,503.00
R2048	On 03/05/2018	Bond Future			9.75722		91.89647		9.72814	92.15382		18.99	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			7.30898		100.32883		7.20434	100.51508		1.36	0.00	0.00	0	45,523.00
R207	On 03/05/2018	Bond Future			7.27820		102.20386		7.15731	102.39309		1.84	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			7.59447		100.05508		7.49762	100.31840		2.84	0.00	0.00	0	35,538.00
R208	On 03/05/2018	Bond Future			7.59755		98.52372		7.49163	98.79145		3.37	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			9.50348		74.31556		9.44480	74.71257		16.79	0.00	52,689,732.04	709	146,738.00
R209	On 01/02/2018	Bond Future	9.32	Call	694.37000		0.69437		789.22000	0.78922	694.370	16.62	0.35	0.00	0	157.00
R209	On 01/02/2018	Bond Future	9.33	Call	718.38000		0.71838		816.34000	0.81634	718.380	16.63	0.36	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.52	Call	1,279.09000		1.27909		1,442.36000	1.44236	1,279.090	16.81	0.52	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.59	Put	956.58000		0.95658		748.79000	0.74879	956.580	16.89	0.42	0.00	0	377.00
R209	On 01/02/2018	Bond Future	9.75	Call	2,213.94000		2.21394		2,460.70000	2.46070	2,213.940	17.07	0.71	0.00	0	5,000.00
R209	On 01/02/2018	Bond Future	9.85	Put	412.83000		0.41283		295.08000	0.29508	412.830	17.18	0.22	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	9.87	Put	384.53000		0.38453		272.75000	0.27275	384.530	17.21	0.21	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.88	Put	370.97000		0.37097		262.15000	0.26215	370.970	17.22	0.21	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.89	Put	357.80000		0.35780		251.90000	0.25190	357.800	17.23	0.20	0.00	0	157.00
R209	On 01/02/2018	Bond Future	10.00	Put	236.90000		0.23690		159.69000	0.15969	236.900	17.35	0.14	0.00	0	7,488.00
R209	On 01/02/2018	Bond Future	10.10	Put	159.06000		0.15906		102.78000	0.10278	159.060	17.46	0.10	0.00	0	3,000.00
R209	On 01/02/2018	Bond Future	10.22	Put	95.83000		0.09583		58.72000	0.05872	95.830	17.60	0.07	0.00	0	739.00
R209	On 03/05/2018	Bond Future			9.55521		72.55513		9.49489	72.95916		17.45	0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future	9.75	Call	3,511.46000		3.51146		3,734.04000	3.73404	3,511.460	17.70	0.59	0.00	0	435.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 03/05/2018	Bond Future	10.00	Put	1,622.58000	1.62258	1,482.49000	1.48249	1,622.580	17.95	0.32	0.00	0	5,000.00
R209	On 03/05/2018	Bond Future	10.22	Put	1,208.82000	1.20882	1,100.78000	1.10078	1,208.820	18.17	0.26	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	560.95000	0.56095	506.48000	0.50648	560.950	18.44	0.14	0.00	0	435.00
R209	On 02/08/2018	Bond Future			9.60719	73.91416	9.54505	74.32626		16.54	0.00	0.00	0	0.00
R209	On 02/08/2018	Bond Future	9.66	Call	3,849.66000	3.84966	4,059.69000	4.05969	3,849.660	16.71	0.54	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	2,110.80000	2.11080	1,973.68000	1.97368	2,110.800	17.31	0.32	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	1,084.42000	1.08442	1,003.10000	1.00310	1,084.420	17.62	0.19	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.65502	72.19405	9.59113	72.61374		16.79	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	9.34	Call	3,393.95000	3.39395	3,560.93000	3.56093	3,393.950	16.64	0.45	0.00	0	255.00
R209	On 01/11/2018	Bond Future	9.94	Put	3,559.46000	3.55946	3,369.63000	3.36963	3,559.460	17.28	0.40	0.00	0	255.00
R209	On 01/11/2018	Bond Future	10.57	Put	2,188.67000	2.18867	2,056.84000	2.05684	2,188.670	17.91	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			187.48082	187.48082	187.50325	187.50325			0.00	0.00	0	2,159.00
R210	On 03/05/2018	Bond Future			188.57096	188.57096	188.59236	188.59236			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			151.24611	151.24611	151.26720	151.26720			0.00	0.00	0	4,967.00
R212	On 03/05/2018	Bond Future			154.08199	154.08199	154.10226	154.10226			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			9.26455	86.11253	9.16557	86.76858		13.59	0.00	34,445,012.00	400	58,890.00
R213	On 03/05/2018	Bond Future			9.31643	84.17239	9.21430	84.84023		14.24	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			9.67428	73.74914	9.64595	73.94724		17.99	0.00	28,024,673.20	380	48,891.00
R214	On 03/05/2018	Bond Future			9.72613	71.83146	9.69706	72.03287		18.64	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			22,616.19000	22,616.19000	22,463.53000	22,463.53000			0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future			9.44310	9.44310	9.39780	9.39780		13.06	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future			9.58340	9.58340	9.53610	9.53610		13.11	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future			9.72360	9.72360	9.67410	9.67410			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
SGD / R		On 14/06/2019	Foreign Exchange Future	10.55900	10.55900		10.49460	10.49460		13.86	0.00	0.00	0	0.00
TRY / R		On 19/03/2018	Foreign Exchange Future	3.24220	3.24220		3.25570	3.25570		12.38	0.00	0.00	0	433.00
TRY / R		On 18/06/2018	Foreign Exchange Future	3.19630	3.19630		3.21000	3.21000		12.67	0.00	0.00	0	0.00
TRY / R		On 17/09/2018	Foreign Exchange Future	3.15020	3.15020		3.16440	3.16440			0.00	0.00	0	0.00
TRY / R		On 14/06/2019	Foreign Exchange Future	3.15210	3.15210		3.15860	3.15860		13.81	0.00	0.00	0	0.00
ZMW / R		On 19/03/2018	Foreign Exchange Future	1.25400	1.25400		1.22880	1.22880			0.00	0.00	0	0.00
ZMW / R		On 18/06/2018	Foreign Exchange Future	1.23360	1.23360		1.20890	1.20890			0.00	0.00	0	0.00
ZMW / R		On 17/09/2018	Foreign Exchange Future	1.21460	1.21460		1.19040	1.19040			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 :												1,297,352,686.24	106,336	7 661 665.00
Grand Total:												1,297,352,686.24	106,336	7 661 665.00