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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 12/01/2018

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 12/01/2018	Any day expiry	12.42850	12.42850		12.45130	12.45130		9.67	0.00	0.00	0	0.00
\$ / R	On 15/01/2018	Any day expiry	12.43050	12.43050		12.45130	12.45130		9.86	0.00	0.00	0	649.00
\$ / R	On 15/01/2018	Any day expiry	12.39	Put	29.96940	0.02997	44.94050	0.04494	29.969	10.58	0.37	0	277.00
\$ / R	On 15/01/2018	Any day expiry	12.46	Call	31.89950	0.03190	65.76570	0.06577	31.899	10.02	0.40	0	277.00
\$ / R	On 15/01/2018	Any day expiry	12.72	Put	291.88230	0.29188	281.10250	0.28110	291.882	14.20	0.96	0	427.00
\$ / R	On 15/01/2018	Any day expiry	12.83	Call	0.93300	0.00093	6.28330	0.00628	0.933	15.97	0.01	0	427.00
\$ / R	On 15/01/2018	Any day expiry	13.50	Put	1,069.52570	1.06953	1,048.78630	1.04879	1,069.526	26.67	1.00	0	238.00
\$ / R	On 15/01/2018	Any day expiry	13.75	Call	0.01330	0.00001	0.02340	0.00002	0.013	30.77	0.00	0	238.00
\$ / R	On 15/01/2018	Any day expiry	14.12	Call	0.00970	0.00001	0.01880	0.00002	0.010	37.55	0.00	0	50,000.00
\$ / R	On 16/01/2018	Any day expiry	12.43050		12.43050		12.45130	12.45130		11.86	0.00	0	500.00
\$ / R	On 17/01/2018	Any day expiry	12.43050		12.43050		12.44530	12.44530		12.91	0.00	0	0.00
\$ / R	On 17/01/2018	Any day expiry	12.20	Put	14.92360	0.01492	21.53790	0.02154	14.924	14.71	0.14	0	5,000.00
\$ / R	On 17/01/2018	Any day expiry	12.22	Put	17.44770	0.01745	24.40780	0.02441	17.448	14.57	0.16	0	40,000.00
\$ / R	On 18/01/2018	Any day expiry	12.43050		12.43050		12.44730	12.44730		13.54	0.00	0	241.00
\$ / R	On 18/01/2018	Any day expiry	13.90	Put	1,469.54160	1.46954	1,452.81580	1.45282	1,469.542	25.83	1.00	0	20,000.00
\$ / R	On 19/01/2018	Any day expiry	12.43250		12.43250		12.44930	12.44930		13.99	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 25/01/2018	Any day expiry	12.44420	12.44420		12.46120	12.46120		13.65	0.00	0.00	0	70.00	
\$ / R	On 31/01/2018	Any day expiry	12.45480	12.45480		12.47250	12.47250		13.48	0.00	510,297,852.00	40,904	144,845.00	
\$ / R	On 31/01/2018	Any day expiry	12.25	Put	70.07440	0.07007	67.74100	0.06774	70.074	13.42	0.29	0.00	0	440.00
\$ / R	On 31/01/2018	Any day expiry	12.32	Put	93.56750	0.09357	90.79980	0.09080	93.568	13.44	0.36	0.00	0	460.00
\$ / R	On 31/01/2018	Any day expiry	12.36	Call	203.97570	0.20398	218.61650	0.21862	203.976	13.45	0.60	0.00	0	440.00
\$ / R	On 31/01/2018	Any day expiry	12.41	Call	175.80020	0.17580	190.02060	0.19002	175.800	13.46	0.55	0.00	0	460.00
\$ / R	On 31/01/2018	Any day expiry	12.80	Put	396.32260	0.39632	386.36870	0.38637	396.323	14.89	0.78	0.00	0	25,000.00
\$ / R	On 31/01/2018	Any day expiry	13.16	Put	719.89780	0.71990	705.45570	0.70546	719.898	16.33	0.93	0.00	0	19,500.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	805.89880	0.80590	790.72050	0.79072	805.899	16.69	0.95	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	825.17030	0.82517	809.85010	0.80985	825.170	16.77	0.95	0.00	0	2,883.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	854.17010	0.85417	838.65090	0.83865	854.170	16.88	0.95	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	951.51360	0.95151	935.43660	0.93544	951.514	17.28	0.97	0.00	0	168,000.00
\$ / R	On 31/01/2018	Any day expiry	13.90	Call	1.18740	0.00119	1.59440	0.00159	1.187	19.30	0.01	0.00	0	42,000.00
\$ / R	On 31/01/2018	Any day expiry	14.00	Call	0.87290	0.00087	1.19560	0.00120	0.873	19.72	0.01	0.00	0	23,300.00
\$ / R	On 31/01/2018	Any day expiry	14.25	Call	0.41910	0.00042	0.60330	0.00060	0.419	20.78	0.00	0.00	0	29,000.00
\$ / R	On 01/02/2018	Any day expiry			12.45660	12.45660	12.47440	12.47440		13.50	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	12.57	Put	226.35710	0.22636	220.16210	0.22016	226.357	13.99	0.60	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	13.04	Put	608.37620	0.60838	595.19200	0.59519	608.376	15.89	0.89	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	710.52510	0.71053	696.18680	0.69619	710.525	16.30	0.92	0.00	0	3,496.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	0.10520	0.00011	0.14250	0.00014	0.105	25.92	0.00	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	0.10370	0.00010	0.12400	0.00012	0.104	28.20	0.00	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.79	Call	0.10490	0.00010	0.11350	0.00011	0.105	30.25	0.00	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	15.88	Call	0.10580	0.00011	0.11090	0.00011	0.106	30.94	0.00	0.00	0	773.00
\$ / R	On 02/02/2018	Any day expiry			12.45840	12.45840	12.47630	12.47630		13.54	0.00	0.00	0	0.00
\$ / R	On 06/02/2018	Any day expiry			12.46550	12.46550	12.48380	12.48380		13.35	0.00	0.00	0	0.00
\$ / R	On 06/02/2018	Any day expiry	13.20	Put	756.29410	0.75629	741.44220	0.74144	756.294	16.12	0.91	0.00	0	35,000.00
\$ / R	On 06/02/2018	Any day expiry	13.80	Put	1,337.81800	1.33782	1,320.22100	1.32022	1,337.818	17.95	0.98	0.00	0	35,000.00
\$ / R	On 08/02/2018	Any day expiry			12.46900	12.46900	12.48760	12.48760		13.41	0.00	0.00	0	0.00
\$ / R	On 08/02/2018	Any day expiry	13.16	Put	719.80780	0.71981	705.82750	0.70583	719.808	16.00	0.89	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	13.86	Put	1,394.46860	1.39447	1,376.51990	1.37652	1,394.469	17.96	0.98	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	15.05	Call	0.35850	0.00036	0.41480	0.00041	0.359	23.24	0.00	0.00	0	1,880.00
\$ / R	On 09/02/2018	Any day expiry			12.47080	12.47080	12.48950	12.48950		13.44	0.00	0.00	0	1,346.00
\$ / R	On 12/02/2018	Any day expiry			12.47610	12.47610	12.49510	12.49510		13.27	0.00	0.00	0	0.00
\$ / R	On 12/02/2018	Any day expiry	13.75	Put	1,280.12550	1.28013	1,261.65840	1.26166	1,280.126	17.06	0.97	0.00	0	20,000.00
\$ / R	On 12/02/2018	Any day expiry	13.90	Put	1,428.22130	1.42822	1,409.63740	1.40964	1,428.221	17.62	0.98	0.00	0	20,000.00
\$ / R	On 13/02/2018	Any day expiry			12.47780	12.47780	12.49700	12.49700		13.30	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			12.48140	12.48140	12.50080	12.50080		13.36	0.00	0.00	0	12.00
\$ / R	On 16/02/2018	Any day expiry			12.48310	12.48310	12.50270	12.50270		13.41	0.00	0.00	0	0.00
\$ / R	On 16/02/2018	Any day expiry	14.20	Put	1,720.47830	1.72048	1,701.38760	1.70139	1,720.478	18.75	0.99	0.00	0	20,000.00
\$ / R	On 28/02/2018	Any day expiry			12.50540	12.50540	12.52510	12.52510		13.57	0.00	27,387,301.00	2,186	3,201.00
\$ / R	On 28/02/2018	Any day expiry	12.50	Call	245.57810	0.24558	257.54950	0.25755	245.578	13.57	0.51	0.00	0	3,450.00
\$ / R	On 28/02/2018	Any day expiry	13.80	Call	20.59490	0.02059	22.97210	0.02297	20.595	17.49	0.06	0.00	0	8,500.00
\$ / R	On 28/02/2018	Any day expiry	14.18	Put	1,683.52950	1.68353	1,664.99300	1.66499	1,683.530	18.17	0.97	0.00	0	2,186.00
\$ / R	On 01/03/2018	Any day expiry			12.50720	12.50720	12.52700	12.52700		13.59	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		12.50910	12.50910		12.52890	12.52890		13.62	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry	13.40	Put	940.53670	0.94054	924.72510	0.92473	940.537	16.49	0.87	0.00	0	100,000.00
\$ / R	On 15/03/2018	Any day expiry		12.53360	12.53360		12.55320	12.55320		13.78	0.00	2,635,752.00	210	5,607.00
\$ / R	On 19/03/2018	Foreign Exchange Future		12.54110	12.54110		12.56050	12.56050		13.74	0.00	275,139,192.90	21,939	1,066,890.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	76.74270	0.07674	72.04940	0.07205	76.743	12.66	0.20	0.00	0	248,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.13	Put	112.98420	0.11298	107.13180	0.10713	112.984	12.92	0.26	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.25	Put	154.99100	0.15499	148.05370	0.14805	154.991	13.15	0.33	0.00	0	46,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	200.93290	0.20093	193.00870	0.19301	200.933	13.37	0.39	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	219.40100	0.21940	211.12550	0.21113	219.401	13.45	0.41	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	269.61320	0.26961	260.47610	0.26048	269.613	13.64	0.47	0.00	0	25,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.57	Put	308.58590	0.30859	298.87070	0.29887	308.586	13.80	0.50	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Call	231.15160	0.23115	239.84160	0.23984	231.152	14.20	0.43	0.00	0	11,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Put	390.05160	0.39005	379.34160	0.37934	390.052	14.20	0.57	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.75	Call	214.68390	0.21468	223.01940	0.22302	214.684	14.36	0.41	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.82	Put	472.41500	0.47242	460.87360	0.46087	472.415	14.57	0.63	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	560.78430	0.56078	548.48790	0.54849	560.784	14.94	0.68	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.95	Call	159.49380	0.15949	166.53830	0.16654	159.494	14.97	0.32	0.00	0	13,200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Call	148.06260	0.14806	154.81560	0.15482	148.063	15.13	0.30	0.00	0	21,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	606.96260	0.60696	594.31560	0.59432	606.963	15.13	0.70	0.00	0	100,016.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Put	769.01080	0.76901	755.32300	0.75532	769.011	15.75	0.77	0.00	0	1,073.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Call	110.11080	0.11011	115.82300	0.11582	110.111	15.75	0.23	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.21	Put	777.33320	0.77733	763.59130	0.76359	777.333	15.77	0.77	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	785.68140	0.78568	771.88420	0.77188	785.681	15.80	0.77	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	810.87500	0.81088	796.91830	0.79692	810.875	15.88	0.78	0.00	0	2,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.32	Put	870.49410	0.87049	856.18190	0.85618	870.494	16.06	0.80	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.35	Call	87.48040	0.08748	92.42230	0.09242	87.480	16.14	0.19	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	922.45730	0.92246	907.85740	0.90786	922.457	16.22	0.82	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	939.94250	0.93994	925.25120	0.92525	939.943	16.28	0.82	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	69.59530	0.06960	73.86640	0.07387	69.595	16.54	0.16	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	1,028.49530	1.02850	1,013.36640	1.01337	1,028.495	16.54	0.84	0.00	0	17,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.52	Put	1,046.41520	1.04642	1,031.20480	1.03120	1,046.415	16.60	0.85	0.00	0	3,600.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	1,118.72690	1.11873	1,103.20190	1.10320	1,118.727	16.81	0.86	0.00	0	200,389.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.66	Call	54.66920	0.05467	58.32430	0.05832	54.669	16.97	0.13	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.70	Call	51.49580	0.05150	55.01060	0.05501	51.496	17.07	0.12	0.00	0	25,150.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.74	Put	1,247.41730	1.24742	1,231.39840	1.23140	1,247.417	17.18	0.89	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	47.09770	0.04710	50.41440	0.05041	47.098	17.23	0.11	0.00	0	4,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.79	Call	45.05180	0.04505	48.27250	0.04827	45.052	17.31	0.11	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.84	Put	1,340.11340	1.34011	1,323.70920	1.32371	1,340.113	17.38	0.90	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	1,405.05350	1.40505	1,388.33110	1.38833	1,405.054	17.44	0.91	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Call	34.81720	0.03482	37.40890	0.03741	34.817	17.46	0.08	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Put	1,423.71720	1.42372	1,406.90890	1.40691	1,423.717	17.46	0.92	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.95	Put	1,442.42680	1.44243	1,425.53580	1.42554	1,442.427	17.48	0.92	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.98	Put	1,470.57410	1.47057	1,453.56210	1.45356	1,470.574	17.51	0.92	0.00	0	200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	30.49270	0.03049	32.80320	0.03280	30.493	17.52	0.08	0.00	0	10,000.00

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\$ / R	On 19/03/2018	Foreign Exchange Future	14.02	Call	29.35250	0.02935	31.58690	0.03159	29.353	17.54	0.07	0.00	0	55.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05	Put	1,536.61640	1.53662	1,519.34090	1.51934	1,536.616	17.57	0.93	0.00	0	500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.07	Call	26.67380	0.02667	28.72800	0.02873	26.674	17.59	0.07	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.12	Call	24.22630	0.02423	26.11200	0.02611	24.226	17.64	0.06	0.00	0	4,951.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.16	Put	1,641.32190	1.64132	1,623.68110	1.62368	1,641.322	17.67	0.94	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	1,660.46800	1.66047	1,642.76730	1.64277	1,660.468	17.69	0.94	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Call	20.74490	0.02074	22.38540	0.02239	20.745	17.71	0.05	0.00	0	73.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.22	Put	1,698.85150	1.69885	1,681.03510	1.68104	1,698.851	17.73	0.95	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.42	Call	13.45250	0.01345	14.55550	0.01456	13.453	17.91	0.04	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.44	Call	12.92750	0.01293	13.99020	0.01399	12.928	17.93	0.04	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	12.67230	0.01267	13.71550	0.01372	12.672	17.94	0.03	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	1,960.59950	1.96060	1,942.16760	1.94217	1,960.600	17.98	0.97	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	1,970.36760	1.97037	1,951.91780	1.95192	1,970.368	17.99	0.97	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Call	11.46760	0.01147	12.41780	0.01242	11.468	17.99	0.03	0.00	0	10,490.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	1,989.91720	1.98992	1,971.43220	1.97143	1,989.917	18.01	0.97	0.00	0	850.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.54	Call	10.58400	0.01058	11.46510	0.01147	10.584	18.02	0.03	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.57	Call	9.96490	0.00996	10.79680	0.01080	9.965	18.05	0.03	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.60	Call	9.38050	0.00938	10.16630	0.01017	9.380	18.08	0.03	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	6.92240	0.00692	7.50890	0.00751	6.922	18.22	0.02	0.00	0	25,047.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	5.53010	0.00553	6.00130	0.00600	5.530	18.32	0.02	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	5.09490	0.00509	5.52970	0.00553	5.095	18.36	0.02	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	4.99160	0.00499	5.41750	0.00542	4.992	18.37	0.01	0.00	0	18,718.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.95	Call	4.59780	0.00460	4.99070	0.00499	4.598	18.40	0.01	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	4.14840	0.00415	4.50300	0.00450	4.148	18.45	0.01	0.00	0	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	3.62600	0.00363	3.93320	0.00393	3.626	18.77	0.01	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	3.37270	0.00337	3.65230	0.00365	3.373	19.45	0.01	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	3.10340	0.00310	3.35320	0.00335	3.103	20.35	0.01	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	3.05740	0.00306	3.30200	0.00330	3.057	20.53	0.01	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	2.98210	0.00298	3.21840	0.00322	2.982	20.85	0.01	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	2.86780	0.00287	3.09090	0.00309	2.868	21.39	0.01	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	2.64200	0.00264	2.83810	0.00284	2.642	22.80	0.01	0.00	0	13,176.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	2.55680	0.00256	2.74220	0.00274	2.557	23.52	0.01	0.00	0	225,000.00
\$ / R	On 29/03/2018	Any day expiry			12.56060	12.56060	12.57870	12.57870		13.78	0.00	0.00	0	1,199.00
\$ / R	On 24/04/2018	Any day expiry			12.61050	12.61050	12.62600	12.62600		13.88	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			12.61230	12.61230	12.62780	12.62780		13.88	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	2,413.86880	2.41387	2,399.14680	2.39915	2,413.869	19.28	0.95	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	8.26520	0.00827	8.83010	0.00883	8.265	19.76	0.02	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			12.62140	12.62140	12.63690	12.63690		13.84	0.00	0.00	0	110.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	1,286.32450	1.28632	1,274.17370	1.27417	1,286.324	16.96	0.82	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	22.06650	0.02207	23.58670	0.02359	22.067	19.42	0.04	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	11.64070	0.01164	12.45050	0.01245	11.641	19.52	0.02	0.00	0	500.00
\$ / R	On 09/05/2018	Any day expiry			12.63780	12.63780	12.65320	12.65320		13.96	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	459.89380	0.45989	451.82550	0.45183	459.894	14.20	0.52	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	1,337.10210	1.33710	1,324.90120	1.32490	1,337.102	17.02	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	15.41640	0.01542	16.00590	0.01601	15.416	19.37	0.03	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			12.64140	12.64140	12.65680	12.65680		13.97	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			12.64690	12.64690	12.66220	12.66220		13.94	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	469.19990	0.46920	461.11940	0.46112	469.200	14.19	0.52	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	1,917.00110	1.91700	1,903.45530	1.90346	1,917.001	18.13	0.89	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	13.88740	0.01389	14.38980	0.01439	13.887	19.19	0.03	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			12.64870	12.64870	12.66400	12.66400		13.95	0.00	0.00	0	0.00
\$ / R	On 31/05/2018	Any day expiry			12.67780	12.67780	12.69300	12.69300		13.92	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,279.23520	1.27924	1,266.87470	1.26687	1,279.235	16.69	0.78	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	32.86030	0.03286	33.65340	0.03365	32.860	19.13	0.05	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	16.73510	0.01674	16.29800	0.01630	16.735	18.92	0.03	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			12.71050	12.71050	12.72560	12.72560		14.00	0.00	9,888,769.00	778	175,299.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	18.48360	0.01848	19.43160	0.01943	18.484	12.98	0.04	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	42.83410	0.04283	42.90270	0.04290	42.834	11.77	0.09	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	147.76450	0.14776	144.29440	0.14429	147.765	12.64	0.23	0.00	0	20,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	187.18000	0.18718	182.23830	0.18224	187.180	12.87	0.27	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	236.79720	0.23680	231.25880	0.23126	236.797	13.12	0.32	0.00	0	84,749.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	257.70830	0.25771	251.94500	0.25195	257.708	13.22	0.34	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	302.53250	0.30253	296.33430	0.29633	302.533	13.41	0.37	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	351.28470	0.35128	344.67230	0.34467	351.285	13.61	0.41	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	490.10800	0.49011	481.89760	0.48190	490.108	14.12	0.49	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	625.24790	0.62525	616.08770	0.61609	625.248	14.61	0.56	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	652.51260	0.65251	643.18820	0.64319	652.513	14.70	0.57	0.00	0	30,358.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	687.23480	0.68723	677.70380	0.67770	687.235	14.82	0.59	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	773.29930	0.77330	763.30760	0.76331	773.299	15.10	0.62	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	795.38760	0.79539	785.28670	0.78529	795.388	15.17	0.63	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	810.23430	0.81023	800.06190	0.80006	810.234	15.22	0.63	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	870.55190	0.87055	860.10350	0.86010	870.552	15.41	0.65	0.00	0	25,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	995.10670	0.99511	984.10090	0.98410	995.107	15.77	0.69	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,011.02270	1.01102	999.90490	0.99990	1,011.023	15.82	0.70	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,027.01770	1.02702	1,015.78660	1.01579	1,027.018	15.86	0.70	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,140.99570	1.14100	1,129.02810	1.12903	1,140.996	16.18	0.73	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,232.82630	1.23283	1,220.33530	1.22034	1,232.826	16.43	0.75	0.00	0	84,749.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,275.17090	1.27517	1,262.45710	1.26246	1,275.171	16.54	0.76	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,283.68160	1.28368	1,270.92490	1.27092	1,283.682	16.56	0.76	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,300.74740	1.30075	1,287.90330	1.28790	1,300.747	16.61	0.76	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,309.29960	1.30930	1,296.41370	1.29641	1,309.300	16.63	0.77	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,360.89820	1.36090	1,347.76670	1.34777	1,360.898	16.77	0.78	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,447.22720	1.44723	1,434.39530	1.43440	1,447.227	16.96	0.79	0.00	0	6,130.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	1,534.13150	1.53413	1,521.61110	1.52161	1,534.131	17.13	0.81	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	1,666.64400	1.66664	1,653.67120	1.65367	1,666.644	17.39	0.83	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	100.39350	0.10039	101.81730	0.10182	100.394	17.86	0.14	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	86.54070	0.08654	87.60290	0.08760	86.541	18.17	0.12	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	79.78740	0.07979	80.67530	0.08068	79.787	18.34	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	68.55140	0.06855	69.15310	0.06915	68.551	18.66	0.10	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	62.88690	0.06289	63.34750	0.06335	62.887	18.85	0.09	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	61.43780	0.06144	61.86390	0.06186	61.438	18.90	0.09	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	57.76010	0.05776	58.09680	0.05810	57.760	19.04	0.08	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	53.93190	0.05393	54.59480	0.05459	53.932	19.14	0.08	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	47.91340	0.04791	47.57130	0.04757	47.913	19.27	0.07	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	44.96500	0.04497	44.15120	0.04415	44.965	19.34	0.07	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	43.76070	0.04376	42.75880	0.04276	43.761	19.37	0.07	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	34.63350	0.03463	32.31790	0.03232	34.633	19.64	0.05	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	24.95680	0.02496	21.57440	0.02157	24.957	20.02	0.04	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	20.60830	0.02061	16.92100	0.01692	20.608	20.25	0.03	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	20.08110	0.02008	16.36720	0.01637	20.081	20.28	0.03	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	18.74610	0.01875	14.97600	0.01498	18.746	20.36	0.03	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	18.15560	0.01816	14.48440	0.01448	18.156	20.37	0.03	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	15.58170	0.01558	12.44600	0.01245	15.582	20.37	0.03	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	11.28500	0.01129	8.83410	0.00883	11.285	20.37	0.02	0.00	0	84,749.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	10.24290	0.01024	7.96960	0.00797	10.243	20.37	0.02	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	7.92120	0.00792	6.06350	0.00606	7.921	20.37	0.01	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.28	Call	7.26440	0.00726	5.53010	0.00553	7.264	20.37	0.01	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	6.41490	0.00641	4.84470	0.00484	6.415	20.37	0.01	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			12.73060	12.73060	12.74560	12.74560		14.12	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,273.18230	1.27318	1,260.87490	1.26087	1,273.182	16.47	0.75	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	48.66280	0.04866	48.35880	0.04836	48.663	19.46	0.07	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	33.34660	0.03335	32.51840	0.03252	33.347	20.05	0.05	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.73600	12.73600	12.75100	12.75100		14.09	0.00	0.00	0	100.00
\$ / R	On 06/07/2018	Any day expiry			12.74330	12.74330	12.75830	12.75830		14.09	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	180.74720	0.18075	177.40850	0.17741	180.747	12.77	0.26	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	250.42590	0.25043	253.75110	0.25375	250.426	15.98	0.30	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	226.61210	0.22661	229.50580	0.22951	226.612	16.26	0.27	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.76860	12.76860	12.78350	12.78350		14.09	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.77560	12.77560	12.79050	12.79050		14.07	0.00	6,401,300.00	500	1,000.00
\$ / R	On 24/07/2018	Any day expiry	14.19	Put	1,599.09560	1.59910	1,586.47810	1.58648	1,599.096	17.06	0.78	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	1,826.58080	1.82658	1,813.29170	1.81329	1,826.581	17.47	0.82	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.72	Call	64.35290	0.06435	63.45000	0.06345	64.353	19.53	0.08	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	56.52170	0.05652	55.19400	0.05519	56.522	19.90	0.07	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.77730	12.77730	12.79230	12.79230		14.08	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			12.78780	12.78780	12.80290	12.80290		14.17	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,267.94350	1.26794	1,256.15920	1.25616	1,267.944	16.27	0.72	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	65.44810	0.06545	65.35990	0.06536	65.448	19.62	0.08	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	49.71460	0.04971	49.20580	0.04921	49.715	20.48	0.06	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.80000	12.80000	12.81530	12.81530		14.17	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	295.98650	0.29599	291.21130	0.29121	295.987	13.25	0.33	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,316.55790	1.31656	1,304.68310	1.30468	1,316.558	16.36	0.72	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	58.85370	0.05885	58.61420	0.05861	58.854	20.24	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		12.81050	12.81050		12.82600	12.82600		14.16	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry		12.84190	12.84190		12.85780	12.85780		14.25	0.00	0.00	0	1,336.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,264.59400	1.26459	1,253.24540	1.25325	1,264.594	16.13	0.69	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	80.68660	0.08069	81.17820	0.08118	80.687	19.85	0.09	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	64.45980	0.06446	64.53510	0.06454	64.460	20.81	0.07	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future		12.87160	12.87160		12.88790	12.88790		14.22	0.00	0.00	0	5,264.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	127.17290	0.12717	126.14910	0.12615	127.173	12.37	0.17	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	455.43640	0.45544	448.73660	0.44874	455.436	13.78	0.41	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	476.72660	0.47673	469.88100	0.46988	476.727	13.85	0.42	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	590.16270	0.59016	582.60080	0.58260	590.163	14.22	0.47	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	849.51810	0.84952	840.39020	0.84039	849.518	14.97	0.57	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	365.64900	0.36565	371.30750	0.37131	365.649	15.74	0.35	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	97.03610	0.09704	96.07460	0.09607	97.036	19.57	0.10	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	94.17080	0.09417	93.08810	0.09309	94.171	19.70	0.10	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	90.29670	0.09030	89.05210	0.08905	90.297	19.89	0.10	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	84.93560	0.08494	83.46730	0.08347	84.936	20.17	0.09	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry		12.89080	12.89080		12.90740	12.90740		14.31	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,260.90220	1.26090	1,250.20080	1.25020	1,260.902	15.99	0.67	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	92.99750	0.09300	94.13530	0.09414	92.998	19.93	0.10	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	74.18000	0.07418	74.87480	0.07487	74.180	20.85	0.08	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry		12.93770	12.93770		12.95480	12.95480		14.36	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry		12.94450	12.94450		12.96170	12.96170		14.35	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry		12.94790	12.94790		12.96510	12.96510		14.36	0.00	0.00	0	0.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,256.86600	1.25687	1,246.57590	1.24658	1,256.866	15.85	0.65	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	108.43940	0.10844	110.07790	0.11008	108.439	20.04	0.11	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	84.88820	0.08489	86.06770	0.08607	84.888	20.72	0.08	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry		12.95650	12.95650		12.97370	12.97370		14.34	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	188.01670	0.18802	185.56370	0.18556	188.017	12.68	0.21	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,302.58580	1.30259	1,292.24240	1.29224	1,302.586	15.93	0.65	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	99.97900	0.09998	101.43540	0.10144	99.979	20.60	0.10	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry		12.97020	12.97020		12.98750	12.98750		14.34	0.00	0.00	0	70.00
\$ / R	On 30/11/2018	Any day expiry		12.99920	12.99920		13.01670	13.01670		14.41	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,253.61450	1.25361	1,243.83040	1.24383	1,253.614	15.74	0.63	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	121.34490	0.12134	123.42500	0.12342	121.345	20.19	0.11	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	87.61250	0.08761	89.13930	0.08914	87.613	20.54	0.08	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry		13.01800	13.01800		13.03570	13.03570		14.39	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,140.09890	1.14010	1,131.05070	1.13105	1,140.099	15.45	0.60	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	184.19250	0.18419	186.71340	0.18671	184.193	18.37	0.16	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future		13.02320	13.02320		13.04080	13.04080		14.39	0.00	0.00	0	11,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.96	Put	680.28450	0.68028	673.18490	0.67318	680.284	14.32	0.46	0.00	0	23,443.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.24	Call	100.64030	0.10064	102.74750	0.10275	100.640	20.45	0.09	0.00	0	23,443.00
\$ / R	On 31/12/2018	Any day expiry		13.05220	13.05220		13.07010	13.07010		14.43	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,249.42330	1.24942	1,240.08620	1.24009	1,249.423	15.62	0.61	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	133.85150	0.13385	136.40010	0.13640	133.851	20.30	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 31/12/2018	Any day expiry	17.58	Call	90.71260	0.09071	92.57780	0.09258	90.713	20.34	0.08	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			13.13030	13.13030	13.14880	13.14880		14.67	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.19010	13.19010	13.20910	13.20910		14.81	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			13.34960	13.34960	13.36990	13.36990		15.14	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future			13.67960	13.67960	13.70260	13.70260		15.52	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	208.27010	0.20827	212.18830	0.21219	208.270	20.83	0.12	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			14.05480	14.05480	14.08690	14.08690		16.17	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			14.15240	14.15240	14.18700	14.18700		16.31	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			14.25420	14.25420	14.29140	14.29140		16.44	0.00	0.00	0	0.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			12.54110	12.54110	12.56050	12.56050		13.74	0.00	376,233.00	30	575.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			12.71050	12.71050	12.72560	12.72560		14.00	0.00	63,552.50	5	47.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			12.87160	12.87160	12.88790	12.88790		14.22	0.00	0.00	0	8.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			13.02320	13.02320	13.04080	13.04080		14.39	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			13.34960	13.34960	13.36990	13.36990		15.14	0.00	0.00	0	0.00
£ / R	On 31/01/2018	Any day expiry			17.03170	17.03170	16.89400	16.89400		14.70	0.00	0.00	0	10.00
£ / R	On 01/03/2018	Any day expiry			17.11820	17.11820	16.98380	16.98380		14.87	0.00	0.00	0	17.00
£ / R	On 15/03/2018	Any day expiry			17.16190	17.16190	17.02690	17.02690		15.00	0.00	0.00	0	38.00
£ / R	On 19/03/2018	Foreign Exchange Future			17.17440	17.17440	17.03960	17.03960		14.95	0.00	13,911,264.00	810	181,621.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	348.24940	0.34825	406.86810	0.40687	348.249	14.83	0.42	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	19.00	Call	58.13000	0.05813	47.13540	0.04714	58.130	17.83	0.10	0.00	0	1,500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	15.72670	0.01573	12.97670	0.01298	15.727	19.42	0.03	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future			17.46930	17.46930	17.32340	17.32340		15.25	0.00	0.00	0	7,457.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	715.24440	0.71524	785.61120	0.78561	715.244	15.30	0.49	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	107.39500	0.10739	90.85650	0.09086	107.395	18.42	0.11	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future			17.75550	17.75550	17.60720	17.60720		15.25	0.00	0.00	0	4,164.00
£ / R	On 14/12/2018	Foreign Exchange Future			18.02950	18.02950	17.88020	17.88020		15.23	0.00	0.00	0	886.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.62680	18.62680	18.47540	18.47540		15.10	0.00	0.00	0	0.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.11281	0.11281	0.11303	0.11303		16.41	0.00	0.00	0	115.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.11498	0.11498	0.11514	0.11514		13.57	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.11714	0.11714	0.11730	0.11730		0.00	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12706	0.12706	0.12729	0.12729		21.85	0.00	0.00	0	0.00
€ / R	On 30/01/2018	Any day expiry			15.11110	15.11110	15.02280	15.02280		12.97	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry			15.12480	15.12480	15.03730	15.03730		13.26	0.00	0.00	0	151,647.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	700.94270	0.70094	778.54750	0.77855	700.943	15.07	0.90	0.00	0	193,000.00
€ / R	On 31/01/2018	Any day expiry	16.50	Call	4.78100	0.00478	3.92830	0.00393	4.781	18.50	0.02	0.00	0	15,150.00
€ / R	On 15/02/2018	Any day expiry			15.16930	15.16930	15.08480	15.08480		13.03	0.00	0.00	0	44.00
€ / R	On 28/02/2018	Any day expiry			15.20950	15.20950	15.12570	15.12570		13.28	0.00	0.00	0	0.00
€ / R	On 28/02/2018	Any day expiry	16.41	Put	1,236.97440	1.23697	1,312.18700	1.31219	1,236.974	15.70	0.91	0.00	0	1,647.00
€ / R	On 15/03/2018	Any day expiry			15.25720	15.25720	15.17300	15.17300		13.47	0.00	0.00	0	63.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.26990	15.26990	15.18610	15.18610		13.37	0.00	7,558,600.50	495	97,004.00

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	236.37920		0.23638		272.74650	0.27275	236.379	13.02	0.39	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	259.54360		0.25954		297.92600	0.29793	259.544	13.11	0.41	0.00	0	18,643.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	68.81770		0.06882		59.12330	0.05912	68.818	16.02	0.13	0.00	0	643.00
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	34.83750		0.03484		30.22240	0.03022	34.838	16.95	0.07	0.00	0	620.00
€ / R	On 29/03/2018	Any day expiry			15.30550		15.30550		15.21940	15.21940		13.39	0.00	0.00	0	3.00
€ / R	On 18/06/2018	Foreign Exchange Future			15.57530		15.57530		15.48080	15.48080		13.35	0.00	3,893,825.00	250	8,715.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	24.52520		0.02453		24.67760	0.02468	24.525	11.69	0.05	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	29.54960		0.02955		34.77730	0.03478	29.550	10.91	0.06	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	373.64100		0.37364		414.71280	0.41471	373.641	12.90	0.39	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,150.48280		1.15048		1,219.57170	1.21957	1,150.483	14.94	0.69	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	54.98300		0.05498		47.96920	0.04797	54.983	17.80	0.07	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	16.82010		0.01682		15.92910	0.01593	16.820	20.42	0.02	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.87690		15.87690		15.78190	15.78190		13.49	0.00	0.00	0	5,417.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	96.08810		0.09609		112.81190	0.11281	96.088	11.73	0.12	0.00	0	161,971.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	689.80780		0.68981		740.13810	0.74014	689.808	13.49	0.47	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.00	Put	781.18970		0.78119		834.44300	0.83444	781.190	13.71	0.50	0.00	0	37,204.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	111.12920		0.11113		100.45700	0.10046	111.129	18.75	0.10	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	21.63	Call	41.38340		0.04138		33.90290	0.03390	41.383	20.50	0.04	0.00	0	37,204.00
€ / R	On 14/12/2018	Foreign Exchange Future			16.16990		16.16990		16.07450	16.07450		13.60	0.00	0.00	0	2,926.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.79510		16.79510		16.70010	16.70010		14.35	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.84000		94.84000		95.08000	95.08000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.83000		91.83000		92.10000	92.10000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			90.57000		90.57000		90.85000	90.85000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			92.71000		92.71000		93.01000	93.01000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			96.49000		96.49000		96.80000	96.80000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			95.07000		95.07000		95.38000	95.38000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			97.15000		97.15000		97.44000	97.44000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			100.89000		100.89000		101.15000	101.15000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			101.25000		101.25000		101.50000	101.50000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			96.51000		96.51000		96.76000	96.76000			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.72000		99.72000		99.72000	99.72000			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.88000		99.88000		99.89000	99.89000			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			100.00000		100.00000		100.01000	100.01000			0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap			100.43000		100.43000		100.45000	100.45000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap			99.41000		99.41000		99.44000	99.44000			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.01000		99.01000		99.01000	99.01000			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.58000		98.58000		98.58000	98.58000			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.47000		98.47000		98.48000	98.48000			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.81000		98.81000		98.83000	98.83000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.17000		99.17000		99.20000	99.20000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.51000		99.51000		99.55000	99.55000			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	99.88000	99.88000	99.88000	99.93000	99.93000				0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap	100.81000	100.81000	100.81000	100.87000	100.87000				0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap	98.55000	98.55000	98.55000	98.63000	98.63000				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	95.99000	95.99000	95.99000	96.14000	96.14000				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.21000	95.21000	95.21000	95.37000	95.37000				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	94.41000	94.41000	94.41000	94.58000	94.58000				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	94.58000	94.58000	94.58000	94.75000	94.75000				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.77000	96.77000	96.77000	96.95000	96.95000				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.91000	96.91000	96.91000	97.09000	97.09000				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	98.09000	98.09000	98.09000	98.28000	98.28000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	100.28000	100.28000	100.28000	100.48000	100.48000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	101.53000	101.53000	101.53000	101.73000	101.73000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	96.63000	96.63000	96.63000	96.86000	96.86000				0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	570.37400	570.37400	570.37400	569.52300	569.52300				0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	581.03200	581.03200	581.03200	580.16600	580.16600				0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	657.94800	657.94800	657.94800	656.38100	656.38100				0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	670.24200	670.24200	670.24200	668.64700	668.64700				0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	594.07000	594.07000	594.07000	593.36200	593.36200				0.00	0.00	0	781.00
ALBI	On 03/05/2018	Index Future	605.17100	605.17100	605.17100	604.45000	604.45000				0.00	0.00	0	0.00
AU\$ / R	On 15/01/2018	Any day expiry	9.78980	9.78980	9.78980	9.81070	9.81070			11.67	0.00	0.00	0	5.00
AU\$ / R	On 28/02/2018	Any day expiry	9.84740	9.84740	9.84740	9.86720	9.86720			12.52	0.00	0.00	0	46.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	9.87490	9.87490	9.87490	9.89440	9.89440			12.55	0.00	0.00	0	18,200.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.00840	10.00840	10.00840	10.02400	10.02400			12.87	0.00	2,502,100.00	250	5,124.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	10.13790	10.13790	10.13790	10.15440	10.15440			12.95	0.00	0.00	0	400.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.26040	10.26040	10.26040	10.27550	10.27550			12.94	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.52260	10.52260	10.52260	10.53640	10.53640			12.65	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	10.02920	10.02920	10.02920	10.02050	10.02050			13.57	0.00	0.00	0	250.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	10.17400	10.17400	10.17400	10.16080	10.16080			14.76	0.00	2,034,800.00	200	100.00
CHF / R	On 19/03/2018	Foreign Exchange Future	12.95020	12.95020	12.95020	12.95220	12.95220			12.69	0.00	1,295,020.00	100	1,215.00
CHF / R	On 18/06/2018	Foreign Exchange Future	13.22270	13.22270	13.22270	13.21700	13.21700			12.59	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.49220	13.49220	13.49220	13.48850	13.48850				0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.58730	14.58730	14.58730	14.58580	14.58580			14.25	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	1.93160	1.93160	1.93160	1.92520	1.92520			13.87	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.94770	1.94770	1.94770	1.94050	1.94050			13.89	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.96290	1.96290	1.96290	1.95560	1.95560				0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.00810	2.00810	2.00810	2.00000	2.00000			14.23	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		2.06130	2.06130		2.05000	2.05000		14.29	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future		2.10370	2.10370		2.09120	2.09120		14.55	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future		2.14490	2.14490		2.13270	2.13270			0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.36790	2.36790		2.35430	2.35430		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		10.75812	78.58681		10.71392	78.85681			0.00	0.00	0	9,466.00
ES33	On 03/05/2018	Bond Future		10.85625	76.26373		10.81049	76.53895			0.00	0.00	0	0.00
ES33	On 02/08/2018	Bond Future		10.95591	77.69187		10.90847	77.97274			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		10.94688	81.74103		10.95806	81.66342			0.00	0.00	0	7,957.00
ES42	On 03/05/2018	Bond Future		11.04465	79.00706		11.05620	78.92816			0.00	0.00	0	0.00
ES42	On 02/08/2018	Bond Future		11.14212	80.48632		11.15399	80.40647			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		592.66500	592.66500		591.90900	591.90900			0.00	0.00	0	715.00
GOVI	On 03/05/2018	GOVI		603.74000	603.74000		602.97000	602.97000			0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future		1.60530	1.60530		1.60790	1.60790		13.68	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future		1.63010	1.63010		1.63200	1.63200		14.32	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.65330	1.65330		1.65510	1.65510			0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.78550	1.78550		1.78880	1.78880		15.65	0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future		130.79968	130.79968		130.89047	130.89047			0.00	0.00	0	1,070.00
I2025	On 03/05/2018	Bond Future		133.25182	133.25182		133.34448	133.34448			0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future		135.72106	135.72106		135.81719	135.81719			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		100.69652	100.69652		101.00031	101.00031			0.00	0.00	0	1,370.00
I2029	On 03/05/2018	Bond Future		101.56612	101.56612		101.87581	101.87581			0.00	0.00	0	0.00
I2029	On 02/08/2018	Bond Future		103.48211	103.48211		103.79890	103.79890			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		105.38002	105.38002		105.38380	105.38380			0.00	0.00	0	5,730.00
I2033	On 03/05/2018	Bond Future		106.26761	106.26761		106.27152	106.27152			0.00	0.00	0	384.00
I2033	On 02/08/2018	Bond Future		108.27227	108.27227		108.27767	108.27767			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future		126.01660	126.01660		127.43247	127.43247			0.00	0.00	0	19,909.00
I2038	On 03/05/2018	Bond Future		128.37915	128.37915		129.82160	129.82160			0.00	0.00	0	0.00
I2038	On 02/08/2018	Bond Future		130.75083	130.75083		132.22231	132.22231			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		123.17271	123.17271		124.40509	124.40509			0.00	0.00	0	21,632.00
I2046	On 03/05/2018	Bond Future		123.88220	123.88220		125.13776	125.13776			0.00	0.00	0	0.00
I2046	On 02/08/2018	Bond Future		126.21907	126.21907		127.49997	127.49997			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		128.64398	128.64398		132.11163	132.11163			0.00	0.00	0	24,301.00
I2050	On 03/05/2018	Bond Future		131.05559	131.05559		134.58875	134.58875			0.00	0.00	0	0.00
I2050	On 02/08/2018	Bond Future		131.79490	131.79490		135.39619	135.39619			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		251.55400	251.55400		253.24100	253.24100			0.00	0.00	0	879.00
IGOV	On 03/05/2018	Index Future		256.27000	256.27000		257.98900	257.98900			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		0.12000	0.12000		0.12050	0.12050			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future		0.11950	0.11950		0.11960	0.11960			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future		0.11840	0.11840		0.11940	0.11940			0.00	0.00	0	562.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.11500	0.11500		0.11830	0.11830			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			1.58120		1.58120		1.57160	1.57160		13.68	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.60790		1.60790		1.59760	1.59760		14.26	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.63410		1.63410		1.62350	1.62350			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.71440		1.71440		1.70330	1.70330		13.38	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			9.06630		9.06630		9.08080	9.08080		13.64	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			9.18230		9.18230		9.19350	9.19350		13.93	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			9.29560		9.29560		9.30710	9.30710			0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.00850		10.00850		10.02620	10.02620		14.07	0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.27210		1.27210		1.26770	1.26770			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.28120		1.28120		1.27810	1.27810			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.29110		1.29110		1.28710	1.28710			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.38320		1.38320		1.37880	1.37880			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.36940		1.36940		1.35660	1.35660			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.37440		1.37440		1.36130	1.36130			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.37940		1.37940		1.36620	1.36620			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.21760		1.21760		1.20900	1.20900			0.00	12,412,214.40	10,194	9,944.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.22540		1.22540		1.21650	1.21650			0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.23350		1.23350		1.22460	1.22460			0.00	0.00	0	0.00
R186	On 01/02/2018	Bond Future			8.57066		113.15314		8.61159	112.88354		8.98	0.00	39,716,752.14	351	116,616.00
R186	On 01/02/2018	Bond Future	7.75	Call	6.06000		0.00606		5.19000	0.00519	6.060	8.54	0.01	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	735.34000		0.73534		648.72000	0.64872	735.340	8.98	0.43	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	485.42000		0.48542		596.24000	0.59624	485.420	9.14	0.31	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.00	Put	153.14000		0.15314		203.96000	0.20396	153.140	9.31	0.12	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	37.61000		0.03761		55.15000	0.05515	37.610	9.48	0.04	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.65	Put	2.16000		0.00216		3.83000	0.00383	2.160	9.64	0.00	0.00	0	1,950.00
R186	On 03/05/2018	Bond Future			8.61481		115.26746		8.65750	114.99305		9.58	0.00	51,178,752.24	444	300.00
R186	On 03/05/2018	Bond Future	9.30	Call	5,219.83000		5.21983		5,021.78000	5.02178	5,219.830	10.07	0.76	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.72	Put	442.85000		0.44285		487.03000	0.48703	442.850	10.19	0.13	0.00	0	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	417.70000		0.41770		459.96000	0.45996	417.700	10.19	0.13	0.00	0	3,200.00
R186	On 03/05/2018	Bond Future	10.14	Put	185.08000		0.18508		207.34000	0.20734	185.080	10.19	0.06	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			297.96498		297.96498		298.58491	298.58491			0.00	0.00	0	2,350.00
R197	On 03/05/2018	Bond Future			303.55097		303.55097		304.18300	304.18300			0.00	0.00	0	165.00
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			237.62918		237.62918		239.70370	239.70370		4.66	0.00	0.00	0	21,504.00
R202	On 03/05/2018	Bond Future			242.08397		242.08397		244.19760	244.19760		4.60	0.00	0.00	0	54.00
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			7.86692		102.91552		7.90784	102.74800		5.24	0.00	0.00	0	60,572.00
R2023	On 03/05/2018	Bond Future			7.88367		100.90876		7.92709	100.73826		5.92	0.00	4,036,350.40	40	40.00
R2023	On 03/05/2018	Bond Future	9.19	Put	105.52000		0.10552		119.92000	0.11992	105.520	6.23	0.07	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			9.12733		92.01710		9.15315	91.84191			0.00	0.00	0	71,083.00
R2030	On 03/05/2018	Bond Future			9.18229		93.73654		9.20899	93.55829			0.00	4,686,827.00	50	50.00
R2030	On 02/08/2018	Bond Future			9.23998		91.48637		9.26756	91.30539			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			9.32818		94.52867		9.34900	94.37680		13.92	0.00	0.00	0	38,482.00
R2032	On 01/02/2018	Bond Future	9.20	Call	816.72000		0.81672		788.06000	0.78806	816.720	13.88	0.39	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	1,134.01000		1.13401		1,092.86000	1.09286	1,134.010	13.97	0.48	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	1,516.69000		1.51669		1,461.42000	1.46142	1,516.690	14.06	0.57	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	1,731.38000		1.73138		1,668.68000	1.66868	1,731.380	14.11	0.62	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.38369		92.13785		9.40518	91.98332		14.58	0.00	0.00	0	0.00
R2032	On 02/08/2018	Bond Future			9.43981		93.86320		9.46193	93.70639		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			9.51405		98.54575		9.52987	98.41897			0.00	6,898,202.50	70	48,972.00
R2035	On 03/05/2018	Bond Future			9.56988		95.88687		9.58618	95.75787			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			9.60321		90.58592		9.61394	90.49999		15.96	0.00	0.00	0	43,916.00
R2037	On 01/02/2018	Bond Future	9.88	Call	2,704.16000		2.70416		2,667.83000	2.66783	2,704.160	16.09	0.75	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.32	Put	77.29000		0.07729		91.67000	0.09167	77.290	16.54	0.05	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.72	Put	8.68000		0.00868		11.35000	0.01135	8.680	16.95	0.01	0.00	0	2,000.00
R2037	On 03/05/2018	Bond Future			9.66214		92.27864		9.67318	92.19127		16.64	0.00	0.00	0	0.00
R2037	On 02/08/2018	Bond Future			9.72358		89.75084		9.73490	89.66240		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			7.07640		101.78667		7.11823	101.75165		0.13	0.00	0.00	0	30,605.00
R204	On 03/05/2018	Bond Future			6.88242		103.68861		6.94128	103.65312		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			9.66314		94.14524		9.67386	94.05303		16.74	0.00	0.00	0	27,826.00

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			9.72173		95.90452		9.73276	95.81073		17.43	0.00	0.00	0	1,435.00
R2040	On 03/05/2018	Bond Future	9.00	Call	1,267.20000		1.26720		1,256.24000	1.25624	1,267.200	16.62	0.25	0.00	0	1,500.00
R2040	On 03/05/2018	Bond Future	10.00	Call	4,955.58000		4.95558		4,913.84000	4.91384	4,955.580	17.66	0.62	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			9.78276		93.19423		9.79407	93.09923		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			9.69777		91.20310		9.69841	91.19753		17.62	0.00	0.00	0	21,014.00
R2044	On 03/05/2018	Bond Future			9.75467		92.90739		9.75531	92.90187		18.31	0.00	0.00	0	0.00
R2044	On 02/08/2018	Bond Future			9.81384		90.26610		9.81442	90.26116		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			9.66292		94.93826		9.66357	94.93242		18.27	0.00	0.00	0	80,503.00
R2048	On 03/05/2018	Bond Future			9.71446		92.27534		9.71511	92.26956		18.99	0.00	1,845,506.80	20	20.00
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			7.23692		100.45704		7.27806	100.38382		1.36	0.00	0.00	0	45,523.00
R207	On 03/05/2018	Bond Future			7.19494		102.33414		7.24249	102.25971		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			7.51756		100.26411		7.56363	100.13884		2.84	0.00	0.00	0	35,538.00
R208	On 03/05/2018	Bond Future			7.51342		98.73630		7.56383	98.60885		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			9.45193		74.66416		9.46259	74.59187		16.79	0.00	0.00	0	147,338.00
R209	On 01/02/2018	Bond Future	9.32	Call	769.04000		0.76904		768.72000	0.76872	769.040	16.62	0.39	0.00	0	157.00
R209	On 01/02/2018	Bond Future	9.33	Call	795.66000		0.79566		794.90000	0.79490	795.660	16.63	0.40	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.52	Call	1,412.79000		1.41279		1,400.52000	1.40052	1,412.790	16.81	0.57	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.59	Put	764.36000		0.76436		819.04000	0.81904	764.360	16.89	0.37	0.00	0	377.00
R209	On 01/02/2018	Bond Future	9.75	Call	2,421.53000		2.42153		2,390.76000	2.39076	2,421.530	17.07	0.76	0.00	0	5,000.00
R209	On 01/02/2018	Bond Future	9.85	Put	301.13000		0.30113		334.58000	0.33458	301.130	17.18	0.18	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	9.87	Put	278.30000		0.27830		310.20000	0.31020	278.300	17.21	0.17	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.88	Put	267.41000		0.26741		298.56000	0.29856	267.410	17.22	0.16	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.89	Put	256.89000		0.25689		287.28000	0.28728	256.890	17.23	0.16	0.00	0	157.00
R209	On 01/02/2018	Bond Future	10.00	Put	162.45000		0.16245		185.16000	0.18516	162.450	17.35	0.11	0.00	0	7,488.00
R209	On 01/02/2018	Bond Future	10.10	Put	104.31000		0.10431		121.15000	0.12115	104.310	17.46	0.08	0.00	0	3,000.00
R209	On 01/02/2018	Bond Future	10.22	Put	59.36000		0.05936		70.65000	0.07065	59.360	17.60	0.05	0.00	0	739.00
R209	On 03/05/2018	Bond Future			9.50220		72.91001		9.51316	72.83643		17.45	0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future	9.75	Call	3,700.14000		3.70014		3,667.63000	3.66763	3,700.140	17.70	0.61	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	1,487.80000	1.48780	1,521.87000	1.52187	1,487.800	17.95	0.31	0.00	0	5,000.00
R209	On 03/05/2018	Bond Future	10.22	Put	1,099.08000	1.09908	1,127.34000	1.12734	1,099.080	18.17	0.24	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	498.73000	0.49873	515.37000	0.51537	498.730	18.44	0.13	0.00	0	435.00
R209	On 02/08/2018	Bond Future			9.55271	74.27527	9.56390	74.20088		16.54	0.00	0.00	0	0.00
R209	On 02/08/2018	Bond Future	9.66	Call	4,029.39000	4.02939	3,997.22000	3.99722	4,029.390	16.71	0.56	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	1,982.09000	1.98209	2,013.05000	2.01305	1,982.090	17.31	0.30	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	1,005.02000	1.00502	1,024.76000	1.02476	1,005.020	17.62	0.18	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.59921	72.56046	9.61070	72.48480		16.79	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	9.34	Call	3,547.85000	3.54785	3,519.99000	3.51999	3,547.850	16.64	0.47	0.00	0	255.00
R209	On 01/11/2018	Bond Future	9.94	Put	3,399.01000	3.39901	3,436.08000	3.43608	3,399.010	17.28	0.39	0.00	0	255.00
R209	On 01/11/2018	Bond Future	10.57	Put	2,075.18000	2.07518	2,102.13000	2.10213	2,075.180	17.91	0.27	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			187.46663	187.46663	187.47356	187.47356			0.00	0.00	0	2,159.00
R210	On 03/05/2018	Bond Future			188.55610	188.55610	188.56345	188.56345			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			151.37694	151.37694	151.23941	151.23941			0.00	0.00	0	4,967.00
R212	On 03/05/2018	Bond Future			154.21484	154.21484	154.07496	154.07496			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			9.20782	86.48767	9.22861	86.34992		13.59	0.00	0.00	0	58,890.00
R213	On 03/05/2018	Bond Future			9.25789	84.55429	9.27934	84.41408		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			9.62769	74.07539	9.63840	74.00018		17.99	0.00	0.00	0	48,891.00
R214	On 03/05/2018	Bond Future			9.67827	72.16355	9.68925	72.08714		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			22,736.12000	22,736.12000	22,654.01000	22,654.01000			0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future			9.45370	9.45370	9.45150	9.45150		12.84	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future			9.59920	9.59920	9.59250	9.59250		13.04	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future			9.74090	9.74090	9.73530	9.73530			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	10.56360	10.56360		10.56250	10.56250		13.72	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.27770	3.27770		3.25450	3.25450		12.21	0.00	0.00	0	433.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.22980	3.22980		3.21000	3.21000		12.61	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	3.18240	3.18240		3.16120	3.16120			0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.17330	3.17330		3.13240	3.13240		13.67	0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.25170	1.25170		1.24660	1.24660			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.23220	1.23220		1.22660	1.22660			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.21310	1.21310		1.20770	1.20770			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 :											984,160,167.38	79,826	7 708 670.00
Grand Total:											984,160,167.38	79,826	7 708 670.00