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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 16/01/2018

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 16/01/2018	Any day expiry	12.26750	12.26750		12.31610	12.31610		18.56	0.00	8,583,500.00	700	0.00	
\$ / R	On 17/01/2018	Any day expiry	12.26940	12.26940		12.31610	12.31610		18.38	0.00	0.00	0	0.00	
\$ / R	On 17/01/2018	Any day expiry	12.20	Put	22.30830	0.02231	19.81100	0.01981	22.308	19.36	0.29	0.00	0	5,000.00
\$ / R	On 17/01/2018	Any day expiry	12.22	Put	27.74690	0.02775	23.94790	0.02395	27.747	18.97	0.34	0.00	0	40,000.00
\$ / R	On 18/01/2018	Any day expiry			12.26940	12.26940	12.31610	12.31610		16.69	0.00	0.00	0	241.00
\$ / R	On 18/01/2018	Any day expiry	13.90	Put	1,630.61150	1.63061	1,583.91480	1.58391	1,630.611	45.59	1.00	0.00	0	20,000.00
\$ / R	On 19/01/2018	Any day expiry			12.26950	12.26950	12.31810	12.31810		16.10	0.00	0.00	0	0.00
\$ / R	On 25/01/2018	Any day expiry			12.28120	12.28120	12.33020	12.33020		14.63	0.00	0.00	0	70.00
\$ / R	On 31/01/2018	Any day expiry			12.29290	12.29290	12.34190	12.34190		14.19	0.00	0.00	0	144,845.00
\$ / R	On 31/01/2018	Any day expiry	12.25	Put	120.34600	0.12035	101.52720	0.10153	120.346	14.18	0.45	0.00	0	440.00
\$ / R	On 31/01/2018	Any day expiry	12.32	Put	155.96280	0.15596	132.53240	0.13253	155.963	14.27	0.52	0.00	0	460.00
\$ / R	On 31/01/2018	Any day expiry	12.36	Call	112.68410	0.11268	134.97880	0.13498	112.684	14.42	0.43	0.00	0	440.00
\$ / R	On 31/01/2018	Any day expiry	12.41	Call	94.80350	0.09480	114.57860	0.11458	94.804	14.61	0.38	0.00	0	460.00
\$ / R	On 31/01/2018	Any day expiry	12.80	Put	528.28290	0.52828	485.52910	0.48553	528.283	16.09	0.89	0.00	0	25,000.00
\$ / R	On 31/01/2018	Any day expiry	13.16	Put	872.42560	0.87243	825.09680	0.82510	872.426	17.86	0.97	0.00	0	19,500.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	960.95240	0.96095	913.17210	0.91317	960.952	18.34	0.98	0.00	0	107,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	980.68820	0.98069	932.82590	0.93283	980.688	18.45	0.98	0.00	0	2,883.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	1,010.32780	1.01033	962.35290	0.96235	1,010.328	18.61	0.98	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	1,109.38170	1.10938	1,061.10850	1.06111	1,109.382	19.14	0.99	0.00	0	168,000.00
\$ / R	On 31/01/2018	Any day expiry	13.90	Call	0.35180	0.00035	0.51840	0.00052	0.352	21.21	0.00	0.00	0	42,000.00
\$ / R	On 31/01/2018	Any day expiry	14.00	Call	0.24060	0.00024	0.36460	0.00036	0.241	21.57	0.00	0.00	0	23,300.00
\$ / R	On 31/01/2018	Any day expiry	14.25	Call	0.09550	0.00010	0.15600	0.00016	0.096	22.48	0.00	0.00	0	29,000.00
\$ / R	On 01/02/2018	Any day expiry			12.29480	12.29480	12.34390	12.34390		14.19	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	12.57	Put	332.60790	0.33261	296.61660	0.29662	332.608	15.26	0.75	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	13.04	Put	755.03320	0.75503	708.81340	0.70881	755.033	17.22	0.95	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	861.77310	0.86177	814.65430	0.81465	861.773	17.74	0.96	0.00	0	3,496.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	0.08030	0.00008	0.08620	0.00009	0.080	30.15	0.00	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	0.13180	0.00013	0.12350	0.00012	0.132	33.87	0.00	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.79	Call	0.19310	0.00019	0.16480	0.00016	0.193	37.22	0.00	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	15.88	Call	0.21700	0.00022	0.18040	0.00018	0.217	38.34	0.00	0.00	0	773.00
\$ / R	On 02/02/2018	Any day expiry			12.29680	12.29680	12.34580	12.34580		14.21	0.00	0.00	0	0.00
\$ / R	On 06/02/2018	Any day expiry			12.30460	12.30460	12.35360	12.35360		13.90	0.00	0.00	0	0.00
\$ / R	On 06/02/2018	Any day expiry	13.20	Put	905.12570	0.90513	858.70740	0.85871	905.126	17.26	0.95	0.00	0	35,000.00
\$ / R	On 06/02/2018	Any day expiry	13.80	Put	1,496.89500	1.49690	1,448.31820	1.44832	1,496.895	19.63	0.99	0.00	0	35,000.00
\$ / R	On 08/02/2018	Any day expiry			12.30850	12.30850	12.35750	12.35750		13.92	0.00	0.00	0	0.00
\$ / R	On 08/02/2018	Any day expiry	13.16	Put	865.20040	0.86520	819.58760	0.81959	865.200	17.02	0.94	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	13.86	Put	1,553.20410	1.55320	1,504.58670	1.50459	1,553.204	19.63	0.99	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	15.05	Call	0.19970	0.00020	0.25320	0.00025	0.200	25.50	0.00	0.00	0	1,880.00
\$ / R	On 09/02/2018	Any day expiry			12.31040	12.31040	12.35950	12.35950		13.94	0.00	0.00	0	1,346.00
\$ / R	On 12/02/2018	Any day expiry			12.31630	12.31630	12.36530	12.36530		13.71	0.00	0.00	0	0.00
\$ / R	On 12/02/2018	Any day expiry	13.75	Put	1,436.72430	1.43672	1,388.35630	1.38836	1,436.724	18.28	0.99	0.00	0	20,000.00
\$ / R	On 12/02/2018	Any day expiry	13.90	Put	1,585.82330	1.58582	1,537.25670	1.53726	1,585.823	18.92	0.99	0.00	0	20,000.00
\$ / R	On 13/02/2018	Any day expiry			12.31820	12.31820	12.36730	12.36730		13.74	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			12.32210	12.32210	12.37120	12.37120		13.76	0.00	0.00	0	12.00
\$ / R	On 16/02/2018	Any day expiry			12.32410	12.32410	12.37310	12.37310		13.78	0.00	0.00	0	0.00
\$ / R	On 16/02/2018	Any day expiry	14.20	Put	1,877.62450	1.87762	1,829.01980	1.82902	1,877.625	19.76	0.99	0.00	0	20,000.00
\$ / R	On 28/02/2018	Any day expiry			12.34580	12.34580	12.39490	12.39490		13.84	0.00	0.00	0	3,201.00
\$ / R	On 28/02/2018	Any day expiry	12.50	Call	174.82310	0.17482	194.44600	0.19445	174.823	14.36	0.41	0.00	0	3,450.00
\$ / R	On 28/02/2018	Any day expiry	13.80	Call	11.72440	0.01172	13.99050	0.01399	11.724	18.08	0.04	0.00	0	8,500.00
\$ / R	On 28/02/2018	Any day expiry	14.18	Put	1,839.06470	1.83906	1,790.97680	1.79098	1,839.065	18.81	0.98	0.00	0	2,186.00
\$ / R	On 01/03/2018	Any day expiry			12.34760	12.34760	12.39670	12.39670		13.85	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry			12.34930	12.34930	12.39850	12.39850		13.88	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry	13.40	Put	1,082.16870	1.08217	1,037.75050	1.03775	1,082.169	17.18	0.91	0.00	0	100,000.00
\$ / R	On 15/03/2018	Any day expiry			12.37220	12.37220	12.42150	12.42150		13.82	0.00	0.00	0	5,607.00
\$ / R	On 19/03/2018	Foreign Exchange Future			12.37930	12.37930	12.42860	12.42860		13.91	0.00	2,935,020,616.30	237,091	922,401.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.50	Put	24.33130	0.02433	0.00000	0.00000	24.331	12.95	0.08	64,065,581.13	65,040	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	114.59940	0.11460	101.88850	0.10189	114.599	13.06	0.27	0.00	0	248,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.13	Put	162.21390	0.16221	145.63980	0.14564	162.214	13.34	0.35	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.20	Put	192.13390	0.19213	0.00000	0.00000	192.134	13.48	0.39	155,216,765.87	32,520	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.25	Put	215.33020	0.21533	195.01620	0.19502	215.330	13.59	0.41	0.00	0	46,750.00

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	12.36	Put	271.61300	0.27161		247.85650	0.24786	271.613	13.83	0.48	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	293.81730	0.29382		268.82940	0.26883	293.817	13.91	0.50	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	355.28910	0.35529		327.64120	0.32764	355.289	14.23	0.55	0.00	0	25,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.57	Put	401.38940	0.40139		371.98780	0.37199	401.389	14.45	0.59	21,892,609.26	3,000	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Call	172.33340	0.17233		189.24510	0.18925	172.333	14.86	0.35	0.00	0	11,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Put	493.03340	0.49303		460.64510	0.46065	493.033	14.86	0.65	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.75	Call	159.47410	0.15947		175.33250	0.17533	159.474	15.02	0.33	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.82	Put	583.75640	0.58376		548.93380	0.54893	583.756	15.24	0.70	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	679.47990	0.67948		642.52750	0.64253	679.480	15.62	0.74	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.95	Call	116.95780	0.11696		129.14070	0.12914	116.958	15.65	0.25	0.00	0	13,200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Call	108.26970	0.10827		119.66170	0.11966	108.270	15.81	0.24	0.00	0	21,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	728.96970	0.72897		691.06170	0.69106	728.970	15.81	0.76	0.00	0	100,016.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Call	78.44000	0.07844		87.17810	0.08718	78.440	16.35	0.18	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Put	899.14000	0.89914		858.57810	0.85858	899.140	16.35	0.82	0.00	0	1,073.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.21	Put	907.88950	0.90789		867.21010	0.86721	907.889	16.38	0.82	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	916.65800	0.91666		875.86540	0.87587	916.658	16.40	0.83	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	943.08400	0.94308		901.95670	0.90196	943.084	16.48	0.83	0.00	0	2,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.32	Put	1,005.40140	1.00540		963.54360	0.96354	1,005.401	16.67	0.85	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.35	Call	61.67200	0.06167		68.82080	0.06882	61.672	16.75	0.14	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	1,059.48970	1.05949		1,017.05670	1.01706	1,059.490	16.83	0.86	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	1,077.64680	1.07765		1,035.03220	1.03503	1,077.647	16.89	0.87	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	1,169.29690	1.16930		1,125.84610	1.12585	1,169.297	17.15	0.88	0.00	0	17,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	48.59690	0.04860		54.44610	0.05445	48.597	17.15	0.12	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.52	Put	1,187.78790	1.18779		1,144.18300	1.14418	1,187.788	17.21	0.89	0.00	0	3,600.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	1,262.22910	1.26223		1,218.04960	1.21805	1,262.229	17.42	0.90	66,709,727.64	6,000	197,389.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.66	Call	37.67590	0.03768		42.38710	0.04239	37.676	17.57	0.09	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.70	Call	34.85890	0.03486		39.25560	0.03926	34.859	17.61	0.09	0.00	0	25,150.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.74	Put	1,392.93760	1.39294		1,347.73860	1.34774	1,392.938	17.64	0.92	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	30.99760	0.03100		34.95730	0.03496	30.998	17.66	0.08	0.00	0	4,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.79	Call	29.21990	0.02922		32.97510	0.03298	29.220	17.69	0.07	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.84	Put	1,487.16710	1.48717		1,441.30180	1.44130	1,487.167	17.74	0.93	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	1,553.71940	1.55372		1,507.44640	1.50745	1,553.719	17.81	0.94	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Put	1,572.81480	1.57281		1,526.43330	1.52643	1,572.815	17.83	0.94	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Call	22.11480	0.02211		25.03330	0.02503	22.115	17.83	0.06	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.95	Put	1,591.94430	1.59194		1,545.45720	1.54546	1,591.944	17.85	0.94	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.98	Put	1,620.69860	1.62070		1,574.05990	1.57406	1,620.699	17.88	0.95	0.00	0	200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	19.20660	0.01921		21.77120	0.02177	19.207	17.90	0.05	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.02	Call	18.44450	0.01844		20.91540	0.02092	18.445	17.92	0.05	0.00	0	55.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05	Put	1,688.05510	1.68806		1,641.09160	1.64109	1,688.055	17.95	0.95	0.00	0	500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.07	Call	16.66290	0.01666		18.91330	0.01891	16.663	17.97	0.05	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.12	Call	15.04580	0.01505		17.09300	0.01709	15.046	18.02	0.04	0.00	0	4,951.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.16	Put	1,794.56140	1.79456		1,747.15790	1.74716	1,794.561	18.06	0.96	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	1,814.00290	1.81400		1,766.52810	1.76653	1,814.003	18.08	0.96	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Call	12.76600	0.01277		14.52270	0.01452	12.766	18.10	0.04	0.00	0	73.00

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\$ / R	On 19/03/2018	Foreign Exchange Future	14.22	Put	1,852.95030	1.85295		1,805.34010	1.80534	1,852.950	18.12	0.97	0.00	0	2,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.42	Call	8.07980	0.00808		9.22050	0.00922	8.080	18.32	0.02	0.00	0	5,460.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.44	Call	7.74810	0.00775		8.84390	0.00884	7.748	18.34	0.02	0.00	0	10,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	7.58700	0.00759		8.66120	0.00866	7.587	18.35	0.02	0.00	0	17,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	2,117.67510	2.11768		2,069.36650	2.06937	2,117.675	18.38	0.98	0.00	0	80,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Call	6.82960	0.00683		7.80140	0.00780	6.830	18.39	0.02	0.00	0	10,490.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	2,127.52960	2.12753		2,079.20140	2.07920	2,127.530	18.39	0.98	0.00	0	400.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	2,147.24790	2.14725		2,098.88100	2.09888	2,147.248	18.41	0.98	0.00	0	850.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.54	Call	6.27730	0.00628		7.17340	0.00717	6.277	18.43	0.02	0.00	0	7,500.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.57	Call	5.89180	0.00589		6.73480	0.00673	5.892	18.46	0.02	0.00	0	100.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.60	Call	5.52940	0.00553		6.32230	0.00632	5.529	18.49	0.02	0.00	0	100.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	4.01990	0.00402		4.60210	0.00460	4.020	18.64	0.01	0.00	0	25,047.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	3.17800	0.00318		3.64070	0.00364	3.178	18.75	0.01	0.00	0	15,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	2.91790	0.00292		3.34340	0.00334	2.918	18.79	0.01	0.00	0	5,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	2.90370	0.00290		3.32560	0.00333	2.904	18.84	0.01	0.00	0	18,718.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.95	Call	2.84940	0.00285		3.25710	0.00326	2.849	19.03	0.01	338,069.70	3,000	0.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	2.78550	0.00279		3.17660	0.00318	2.786	19.27	0.01	0.00	0	6,126.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	2.65950	0.00266		3.01770	0.00302	2.659	19.79	0.01	0.00	0	2,500.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	2.51560	0.00252		2.83570	0.00284	2.516	20.51	0.01	0.00	0	2,500.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	2.36420	0.00236		2.64270	0.00264	2.364	21.47	0.01	0.00	0	3,867.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	2.33870	0.00234		2.60980	0.00261	2.339	21.66	0.01	0.00	0	35,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	2.29730	0.00230		2.55630	0.00256	2.297	21.99	0.01	0.00	0	6,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	2.23510	0.00224		2.47550	0.00248	2.235	22.57	0.01	0.00	0	750.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	2.11790	0.00212		2.31890	0.00232	2.118	24.05	0.01	0.00	0	13,176.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	1.86290	0.00186		2.03340	0.00203	1.863	24.53	0.00	0.00	0	225,000.00	
\$ / R	On 29/03/2018	Any day expiry			12.39710	12.39710		12.44650	12.44650		13.92	0.00	0.00	0	1,199.00	
\$ / R	On 24/04/2018	Any day expiry			12.44330	12.44330		12.49290	12.49290		13.97	0.00	0.00	0	70.00	
\$ / R	On 25/04/2018	Any day expiry			12.44500	12.44500		12.49470	12.49470		13.97	0.00	0.00	0	0.00	
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	2,573.86500	2.57387		2,526.90520	2.52691	2,573.865	19.67	0.96	0.00	0	1,000.00	
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	4.91790	0.00492		5.90890	0.00591	4.918	19.77	0.01	0.00	0	2,000.00	
\$ / R	On 30/04/2018	Any day expiry			12.45380	12.45380		12.50350	12.50350		13.94	0.00	0.00	0	110.00	
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	1,429.63540	1.42964		1,387.54930	1.38755	1,429.635	17.45	0.85	0.00	0	1,000.00	
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	14.82400	0.01482		17.10850	0.01711	14.824	19.57	0.03	0.00	0	500.00	
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	7.16920	0.00717		8.51460	0.00851	7.169	19.53	0.02	0.00	0	500.00	
\$ / R	On 09/05/2018	Any day expiry			12.46970	12.46970		12.51950	12.51950		13.92	0.00	0.00	0	0.00	
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	560.58100	0.56058		530.22250	0.53022	560.581	14.71	0.59	0.00	0	1,880.00	
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	1,480.13360	1.48013		1,437.82900	1.43783	1,480.134	17.47	0.85	0.00	0	1,880.00	
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	9.31880	0.00932		10.97180	0.01097	9.319	19.22	0.02	0.00	0	1,880.00	
\$ / R	On 11/05/2018	Any day expiry			12.47320	12.47320		12.52310	12.52310		13.94	0.00	0.00	0	70.00	
\$ / R	On 14/05/2018	Any day expiry			12.47850	12.47850		12.52840	12.52840		14.02	0.00	0.00	0	0.00	
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	569.93260	0.56993		539.46760	0.53947	569.933	14.69	0.59	0.00	0	11,000.00	
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	2,071.20800	2.07121		2,025.69180	2.02569	2,071.208	18.58	0.91	0.00	0	11,000.00	
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	8.49780	0.00850		9.65710	0.00966	8.498	19.08	0.02	0.00	0	11,000.00	
\$ / R	On 15/05/2018	Any day expiry			12.48020	12.48020		12.53020	12.53020		14.03	0.00	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
\$ / R			On 31/05/2018	Any day expiry			12.50840	12.50840							181.00
\$ / R	13.80	Put	On 31/05/2018	Any day expiry	1,418.97760	1.41898	1,377.48430	1.37748	1,418.978	17.16	0.81	0.00	0	1,000.00	
\$ / R	15.43	Call	On 31/05/2018	Any day expiry	23.43720	0.02344	25.66410	0.02566	23.437	19.23	0.04	0.00	0	500.00	
\$ / R	15.89	Call	On 31/05/2018	Any day expiry	11.89630	0.01190	12.87380	0.01287	11.896	19.12	0.02	0.00	0	500.00	
\$ / R			On 18/06/2018	Foreign Exchange Future	12.54010	12.54010	12.59060	12.59060		14.08	0.00	6,846,894.60	546	174,760.00	
\$ / R	11.00	Put	On 18/06/2018	Foreign Exchange Future	21.81260	0.02181	20.96200	0.02096	21.813	12.59	0.05	0.00	0	750.00	
\$ / R	11.50	Put	On 18/06/2018	Foreign Exchange Future	63.64530	0.06365	56.82100	0.05682	63.645	12.09	0.13	0.00	0	66.00	
\$ / R	12.00	Put	On 18/06/2018	Foreign Exchange Future	195.60910	0.19561	180.00400	0.18000	195.609	12.95	0.29	0.00	0	20,000.00	
\$ / R	12.12	Put	On 18/06/2018	Foreign Exchange Future	243.12930	0.24313	225.13460	0.22513	243.129	13.20	0.33	0.00	0	372.00	
\$ / R	12.25	Put	On 18/06/2018	Foreign Exchange Future	301.33090	0.30133	280.73770	0.28074	301.331	13.47	0.38	0.00	0	2,415.00	
\$ / R	12.30	Put	On 18/06/2018	Foreign Exchange Future	325.53470	0.32553	303.95030	0.30395	325.535	13.57	0.40	0.00	0	24,500.00	
\$ / R	12.40	Put	On 18/06/2018	Foreign Exchange Future	376.89160	0.37689	353.35630	0.35336	376.892	13.77	0.43	0.00	0	12,603.00	
\$ / R	12.50	Put	On 18/06/2018	Foreign Exchange Future	432.04770	0.43205	406.61020	0.40661	432.048	13.98	0.47	0.00	0	114,600.00	
\$ / R	12.75	Put	On 18/06/2018	Foreign Exchange Future	587.68900	0.58769	557.29640	0.55730	587.689	14.56	0.55	0.00	0	66.00	
\$ / R	12.96	Put	On 18/06/2018	Foreign Exchange Future	733.93290	0.73393	700.36310	0.70036	733.933	15.07	0.61	0.00	0	2,700.00	
\$ / R	13.00	Put	On 18/06/2018	Foreign Exchange Future	763.14950	0.76315	729.02500	0.72903	763.149	15.16	0.62	0.00	0	30,358.00	
\$ / R	13.05	Put	On 18/06/2018	Foreign Exchange Future	800.23720	0.80024	765.44160	0.76544	800.237	15.28	0.64	0.00	0	1,250.00	
\$ / R	13.17	Put	On 18/06/2018	Foreign Exchange Future	891.65100	0.89165	855.34740	0.85535	891.651	15.57	0.67	0.00	0	965.00	
\$ / R	13.20	Put	On 18/06/2018	Foreign Exchange Future	915.00570	0.91501	878.34290	0.87834	915.006	15.65	0.68	0.00	0	372.00	
\$ / R	13.22	Put	On 18/06/2018	Foreign Exchange Future	930.59190	0.93059	893.78630	0.89379	930.592	15.69	0.68	0.00	0	15,000.00	
\$ / R	13.30	Put	On 18/06/2018	Foreign Exchange Future	993.76430	0.99376	956.20960	0.95621	993.764	15.87	0.70	0.00	0	25,550.00	
\$ / R	13.46	Put	On 18/06/2018	Foreign Exchange Future	1,123.74900	1.12375	1,084.63190	1.08463	1,123.749	16.23	0.73	0.00	0	5,183.00	
\$ / R	13.48	Put	On 18/06/2018	Foreign Exchange Future	1,140.31160	1.14031	1,101.01300	1.10101	1,140.312	16.28	0.74	0.00	0	7,420.00	
\$ / R	13.50	Put	On 18/06/2018	Foreign Exchange Future	1,156.94250	1.15694	1,117.46550	1.11747	1,156.943	16.32	0.74	0.00	0	114,600.00	
\$ / R	13.64	Put	On 18/06/2018	Foreign Exchange Future	1,275.08340	1.27508	1,234.43810	1.23444	1,275.083	16.64	0.77	0.00	0	70,530.00	
\$ / R	13.75	Put	On 18/06/2018	Foreign Exchange Future	1,369.86510	1.36987	1,328.39550	1.32840	1,369.865	16.89	0.78	0.00	0	2,415.00	
\$ / R	13.80	Put	On 18/06/2018	Foreign Exchange Future	1,413.46100	1.41346	1,371.64430	1.37164	1,413.461	17.00	0.79	0.00	0	500.00	
\$ / R	13.81	Put	On 18/06/2018	Foreign Exchange Future	1,422.09410	1.42209	1,380.33190	1.38033	1,422.094	17.02	0.79	0.00	0	40,000.00	
\$ / R	13.83	Put	On 18/06/2018	Foreign Exchange Future	1,439.39680	1.43940	1,397.74450	1.39774	1,439.397	17.05	0.80	0.00	0	300.00	
\$ / R	13.84	Put	On 18/06/2018	Foreign Exchange Future	1,448.06630	1.44807	1,406.47160	1.40647	1,448.066	17.07	0.80	0.00	0	500.00	
\$ / R	13.90	Put	On 18/06/2018	Foreign Exchange Future	1,500.35370	1.50035	1,458.44730	1.45845	1,500.354	17.18	0.81	0.00	0	1,000.00	
\$ / R	14.00	Put	On 18/06/2018	Foreign Exchange Future	1,588.44130	1.58844	1,545.85400	1.54585	1,588.441	17.35	0.82	0.00	0	6,130.00	
\$ / R	14.10	Put	On 18/06/2018	Foreign Exchange Future	1,677.61830	1.67762	1,634.40650	1.63441	1,677.618	17.52	0.84	0.00	0	7,028.00	
\$ / R	14.25	Put	On 18/06/2018	Foreign Exchange Future	1,813.21260	1.81321	1,769.15410	1.76915	1,813.213	17.78	0.85	0.00	0	2,000.00	
\$ / R	14.53	Call	On 18/06/2018	Foreign Exchange Future	81.37760	0.08138	86.50150	0.08650	81.378	18.26	0.12	0.00	0	7,600.00	
\$ / R	14.71	Call	On 18/06/2018	Foreign Exchange Future	70.06810	0.07007	74.49890	0.07450	70.068	18.57	0.10	0.00	0	50.00	
\$ / R	14.81	Call	On 18/06/2018	Foreign Exchange Future	64.56790	0.06457	68.65990	0.06866	64.568	18.75	0.10	0.00	0	500.00	
\$ / R	15.00	Call	On 18/06/2018	Foreign Exchange Future	55.43690	0.05544	58.95790	0.05896	55.437	19.07	0.08	0.00	0	500.00	
\$ / R	15.11	Call	On 18/06/2018	Foreign Exchange Future	50.39640	0.05040	53.97160	0.05397	50.396	19.22	0.08	0.00	0	760.00	
\$ / R	15.14	Call	On 18/06/2018	Foreign Exchange Future	49.01100	0.04901	52.42800	0.05243	49.011	19.26	0.07	0.00	0	2,700.00	
\$ / R	15.22	Call	On 18/06/2018	Foreign Exchange Future	45.50730	0.04551	48.52580	0.04853	45.507	19.34	0.07	0.00	0	372.00	
\$ / R	15.30	Call	On 18/06/2018	Foreign Exchange Future	42.26440	0.04226	44.91680	0.04492	42.264	19.43	0.06	0.00	0	24,500.00	
\$ / R	15.43	Call	On 18/06/2018	Foreign Exchange Future	37.50260	0.03750	39.62220	0.03962	37.503	19.57	0.06	0.00	0	15,000.00	
\$ / R	15.50	Call	On 18/06/2018	Foreign Exchange Future	35.17560	0.03518	37.03950	0.03704	35.176	19.65	0.05	0.00	0	114,600.00	

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	15.53	Call	34.22520	0.03423	35.98590	0.03599	34.225	19.68	0.05	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	27.04540	0.02705	28.04710	0.02805	27.045	19.96	0.04	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	19.47320	0.01947	19.74080	0.01974	19.473	20.36	0.03	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	15.65570	0.01566	16.06060	0.01606	15.656	20.51	0.03	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	15.09900	0.01510	15.57420	0.01557	15.099	20.51	0.03	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	13.70330	0.01370	14.12890	0.01413	13.703	20.51	0.02	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	13.21160	0.01321	13.61990	0.01362	13.212	20.51	0.02	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	11.26580	0.01127	11.60570	0.01161	11.266	20.51	0.02	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	8.05030	0.00805	8.28020	0.00828	8.050	20.51	0.01	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	7.27780	0.00728	7.48190	0.00748	7.278	20.51	0.01	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	5.56950	0.00557	5.71780	0.00572	5.570	20.51	0.01	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.28	Call	5.08990	0.00509	5.22290	0.00522	5.090	20.51	0.01	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	4.47220	0.00447	4.58590	0.00459	4.472	20.51	0.01	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			12.55940	12.55940	12.61010	12.61010		14.09	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,411.05330	1.41105	1,369.29540	1.36930	1,411.053	16.94	0.78	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	40.15540	0.04016	41.97410	0.04197	40.155	19.93	0.06	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	28.45550	0.02846	29.27500	0.02928	28.456	20.65	0.04	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.56470	12.56470	12.61540	12.61540		14.05	0.00	0.00	0	100.00
\$ / R	On 06/07/2018	Any day expiry			12.57180	12.57180	12.62250	12.62250		14.06	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	235.05680	0.23506	217.63960	0.21764	235.057	13.12	0.31	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	210.45190	0.21045	221.02010	0.22102	210.452	16.44	0.26	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	190.45310	0.19045	200.02200	0.20002	190.453	16.73	0.24	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.59630	12.59630	12.64720	12.64720		14.16	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.60310	12.60310	12.65410	12.65410		14.15	0.00	0.00	0	1,000.00
\$ / R	On 24/07/2018	Any day expiry	14.19	Put	1,740.89710	1.74090	1,697.84160	1.69784	1,740.897	17.40	0.81	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	1,973.55070	1.97355	1,929.05450	1.92905	1,973.551	17.82	0.84	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.72	Call	53.72710	0.05373	55.91240	0.05591	53.727	19.93	0.07	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	47.20600	0.04721	48.98990	0.04899	47.206	20.31	0.06	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.60480	12.60480	12.65580	12.65580		14.15	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			12.61500	12.61500	12.66610	12.66610		14.15	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,403.31510	1.40332	1,362.23140	1.36223	1,403.315	16.72	0.75	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	55.99700	0.05600	58.04220	0.05804	55.997	20.11	0.07	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	43.06110	0.04306	44.37020	0.04437	43.061	21.01	0.06	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.62690	12.62690	12.67800	12.67800		14.25	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	365.76150	0.36576	343.86480	0.34386	365.762	13.60	0.38	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,452.78410	1.45278	1,411.90950	1.41191	1,452.784	16.81	0.75	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	49.36120	0.04936	52.85780	0.05286	49.361	20.61	0.06	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.63700	12.63700	12.68830	12.68830		14.24	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.66760	12.66760	12.71910	12.71910		14.25	0.00	0.00	0	1,336.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,398.54520	1.39855	1,357.96050	1.35796	1,398.545	16.58	0.72	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	70.53890	0.07054	73.53560	0.07354	70.539	20.33	0.08	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	53.92410	0.05392	57.45690	0.05746	53.924	21.09	0.06	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			12.69650	12.69650	12.74830	12.74830		14.32	0.00	0.00	0	5,282.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	166.24990	0.16625	153.14930	0.15315	166.250	12.66	0.21	0.00	0	73,314.00

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 17/09/2018	Foreign Exchange Future	12.61	Put	541.30020	0.54130	513.81340	0.51381	541.300	14.15	0.45	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	564.63420	0.56463	536.56810	0.53657	564.634	14.22	0.46	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	688.15710	0.68816	657.23440	0.65723	688.157	14.61	0.52	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	964.53170	0.96453	928.87160	0.92887	964.532	15.39	0.61	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	319.34080	0.31934	331.54210	0.33154	319.341	16.18	0.32	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	84.47200	0.08447	87.55560	0.08756	84.472	19.99	0.09	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	81.98770	0.08199	84.94350	0.08494	81.988	20.12	0.09	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	78.62850	0.07863	81.41430	0.08141	78.629	20.31	0.09	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	73.97780	0.07398	76.53070	0.07653	73.978	20.59	0.08	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.71520	12.71520	12.76710	12.76710		14.32	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,393.47440	1.39347	1,352.98640	1.35299	1,393.474	16.44	0.70	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	83.64960	0.08365	86.44690	0.08645	83.650	20.48	0.09	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	60.65840	0.06066	65.29920	0.06530	60.658	20.95	0.07	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.76060	12.76060	12.81300	12.81300		14.39	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.76720	12.76720	12.81970	12.81970		14.38	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.77040	12.77040	12.82300	12.82300		14.39	0.00	0.00	0	0.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,388.01250	1.38801	1,347.90960	1.34791	1,388.013	16.28	0.68	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	98.78630	0.09879	102.52850	0.10253	98.786	20.58	0.10	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	70.51990	0.07052	74.75410	0.07475	70.520	20.82	0.07	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.77860	12.77860	12.83140	12.83140		14.46	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	235.35160	0.23535	219.09260	0.21909	235.352	12.94	0.25	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,435.26190	1.43526	1,394.67270	1.39467	1,435.262	16.36	0.68	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	84.97380	0.08497	89.88570	0.08989	84.974	20.79	0.08	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.79170	12.79170	12.84470	12.84470		14.46	0.00	0.00	0	70.00
\$ / R	On 30/11/2018	Any day expiry			12.81960	12.81960	12.87310	12.87310		14.45	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,383.98150	1.38398	1,343.85330	1.34385	1,383.981	16.16	0.66	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	109.76140	0.10976	115.75110	0.11575	109.761	20.66	0.10	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	73.48370	0.07348	77.78540	0.07779	73.484	20.66	0.07	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			12.83760	12.83760	12.89150	12.89150		14.52	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,265.98990	1.26599	1,226.94550	1.22695	1,265.990	15.86	0.63	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	166.10780	0.16611	170.58390	0.17058	166.108	18.83	0.15	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			12.84250	12.84250	12.89650	12.89650		14.52	0.00	0.00	0	11,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.96	Put	781.23440	0.78123	748.92160	0.74892	781.234	14.70	0.50	0.00	0	23,443.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.24	Call	85.28480	0.08528	89.03480	0.08903	85.285	20.58	0.08	0.00	0	23,443.00
\$ / R	On 31/12/2018	Any day expiry			12.87030	12.87030	12.92480	12.92480		14.49	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,379.22440	1.37922	1,338.97790	1.33898	1,379.224	16.04	0.64	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	115.10250	0.11510	119.98280	0.11998	115.103	20.46	0.10	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	76.73410	0.07673	80.14980	0.08015	76.734	20.46	0.07	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			12.94450	12.94450	13.00020	13.00020		14.72	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.00130	13.00130	13.05770	13.05770		14.86	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			13.15270	13.15270	13.21100	13.21100		15.19	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future			13.46590	13.46590	13.52800	13.52800		15.57	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	184.43050	0.18443	190.71870	0.19072	184.430	20.92	0.11	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			13.82840	13.82840	13.89700	13.89700		16.20	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 28/07/2020	Any day expiry		13.92340	13.92340		13.99340	13.99340		16.29	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future		14.02250	14.02250		14.09390	14.09390		16.41	0.00	0.00	0	0.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future		12.37930	12.37930		12.42860	12.42860		13.91	0.00	61,896.50	5	585.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future		12.54010	12.54010		12.59060	12.59060		14.08	0.00	0.00	0	47.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future		12.69650	12.69650		12.74830	12.74830		14.32	0.00	0.00	0	8.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future		12.84250	12.84250		12.89650	12.89650		14.52	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future		13.15270	13.15270		13.21100	13.21100		15.19	0.00	0.00	0	0.00
£ / R	On 31/01/2018	Any day expiry		16.91600	16.91600		17.03710	17.03710		15.28	0.00	0.00	0	10.00
£ / R	On 01/03/2018	Any day expiry		17.00750	17.00750		17.12910	17.12910		15.13	0.00	0.00	0	17.00
£ / R	On 15/03/2018	Any day expiry		17.04870	17.04870		17.17070	17.17070		15.19	0.00	0.00	0	38.00
£ / R	On 19/03/2018	Foreign Exchange Future		17.06060	17.06060		17.18260	17.18260		15.12	0.00	9,639,239.00	565	187,416.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	392.31870	0.39232	346.12680	0.34613	392.319	15.07	0.46	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	19.00	Call	47.07800	0.04708	59.94770	0.05995	47.078	18.32	0.08	0.00	0	1,500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	11.50240	0.01150	15.71830	0.01572	11.502	19.74	0.02	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future		17.34320	17.34320		17.46810	17.46810		15.34	0.00	0.00	0	7,457.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	779.31780	0.77932	720.72700	0.72073	779.318	15.52	0.52	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	96.75660	0.09676	110.85990	0.11086	96.757	18.79	0.10	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future		17.62440	17.62440		17.75200	17.75200		15.32	0.00	0.00	0	4,164.00
£ / R	On 14/12/2018	Foreign Exchange Future		17.89380	17.89380		18.02440	18.02440		15.32	0.00	0.00	0	886.00
£ / R	On 14/06/2019	Foreign Exchange Future		18.47410	18.47410		18.61170	18.61170		15.14	0.00	0.00	0	0.00
¥ / R	On 19/03/2018	Foreign Exchange Future		0.11204	0.11204		0.11266	0.11266		15.93	0.00	0.00	0	115.00
¥ / R	On 18/06/2018	Foreign Exchange Future		0.11414	0.11414		0.11476	0.11476		13.16	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future		0.11626	0.11626		0.11690	0.11690			0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.12587	0.12587		0.12664	0.12664		21.81	0.00	0.00	0	0.00
€ / R	On 30/01/2018	Any day expiry		15.00770	15.00770		15.13090	15.13090		14.16	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry		15.02290	15.02290		15.14610	15.14610		14.14	0.00	0.00	0	151,647.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	789.47810	0.78948	677.21250	0.67721	789.478	15.86	0.94	0.00	0	193,000.00
€ / R	On 31/01/2018	Any day expiry	16.50	Call	2.85010	0.00285	4.23000	0.00423	2.850	20.63	0.01	0.00	0	15,150.00
€ / R	On 15/02/2018	Any day expiry		15.07260	15.07260		15.19610	15.19610		13.57	0.00	0.00	0	44.00
€ / R	On 28/02/2018	Any day expiry		15.11320	15.11320		15.23690	15.23690		13.10	0.00	0.00	0	0.00
€ / R	On 28/02/2018	Any day expiry	16.41	Put	1,319.25490	1.31925	1,209.40830	1.20941	1,319.255	15.57	0.94	0.00	0	1,647.00
€ / R	On 15/03/2018	Any day expiry		15.15860	15.15860		15.28260	15.28260		13.69	0.00	0.00	0	63.00
€ / R	On 19/03/2018	Foreign Exchange Future		15.17070	15.17070		15.29480	15.29480		13.57	0.00	124,945,885.20	8,236	96,982.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	275.84630	0.27585	226.89670	0.22690	275.846	13.39	0.43	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	301.32880	0.30133	249.37880	0.24938	301.329	13.48	0.46	0.00	0	18,643.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	56.29400	0.05629	71.24940	0.07125	56.294	16.51	0.12	0.00	0	643.00
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	28.44740	0.02845	35.76940	0.03577	28.447	17.52	0.06	0.00	0	620.00
€ / R	On 29/03/2018	Any day expiry		15.20370	15.20370		15.32820	15.32820		13.54	0.00	0.00	0	3.00
€ / R	On 18/06/2018	Foreign Exchange Future		15.46360	15.46360		15.59090	15.59090		13.41	0.00	0.00	0	8,715.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	25.09100	0.02509	24.93370	0.02493	25.091	11.36	0.05	0.00	0	50,995.00

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	13.97	Put	35.40080		0.03540		30.03920	0.03004	35.401	10.94	0.07	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	419.55690		0.41956		366.94580	0.36695	419.557	13.10	0.42	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,231.82460		1.23182	1,138.81200	1.13881	1,231.825	15.21	15.21	0.72	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	47.45180		0.04745	55.10820	0.05511	47.452	18.03	18.03	0.06	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	14.94660		0.01495	18.65740	0.01866	14.947	20.79	20.79	0.02	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.76110		15.76110	15.89090	15.89090		13.56	13.56	0.00	0.00	0	5,417.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	111.33050		0.11133	97.65120	0.09765	111.330	11.83	11.83	0.14	0.00	0	161,971.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	751.86650		0.75187	682.74250	0.68274	751.866	13.71	13.71	0.50	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.00	Put	847.20610		0.84721	773.58680	0.77359	847.206	13.94	13.94	0.53	0.00	0	37,204.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	101.01040		0.10101	109.31860	0.10932	101.010	18.95	18.95	0.09	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	21.63	Call	34.44530		0.03445	39.84790	0.03985	34.445	20.43	20.43	0.04	0.00	0	37,204.00
€ / R	On 14/12/2018	Foreign Exchange Future			16.04910		16.04910	16.18250	16.18250		13.70	13.70	0.00	0.00	0	2,926.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.65650		16.65650	16.79900	16.79900		14.42	14.42	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.18000		94.18000	94.41000	94.41000				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.16000		91.16000	91.39000	91.39000				0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			89.88000		89.88000	90.12000	90.12000				0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			92.03000		92.03000	92.27000	92.27000				0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			95.81000		95.81000	96.05000	96.05000				0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			94.37000		94.37000	94.62000	94.62000				0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			96.43000		96.43000	96.68000	96.68000				0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			100.16000		100.16000	100.40000	100.40000				0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			100.51000		100.51000	100.74000	100.74000				0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			95.72000		95.72000	95.97000	95.97000				0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.72000		99.72000	99.72000	99.72000				0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.88000		99.88000	99.88000	99.88000				0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			99.98000		99.98000	99.99000	99.99000				0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap			100.39000		100.39000	100.40000	100.40000				0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap			99.34000		99.34000	99.37000	99.37000				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.01000		99.01000	99.01000	99.01000				0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.57000		98.57000	98.58000	98.58000				0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.45000		98.45000	98.46000	98.46000				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.77000		98.77000	98.78000	98.78000				0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.10000		99.10000	99.13000	99.13000				0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.42000		99.42000	99.45000	99.45000				0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			99.76000		99.76000	99.80000	99.80000				0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap			100.66000		100.66000	100.75000	100.75000				0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap			98.37000		98.37000	98.51000	98.51000				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			95.73000		95.73000	95.85000	95.85000				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			94.91000		94.91000	95.05000	95.05000				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			94.07000		94.07000	94.21000	94.21000				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
5Y STND	On 21/09/2021	Interest Rate Swap	94.21000		94.21000		94.35000	94.35000			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.37000		96.37000		96.52000	96.52000			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.49000		96.49000		96.64000	96.64000			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.64000		97.64000		97.81000	97.81000			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	99.82000		99.82000		100.00000	100.00000			0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	101.05000		101.05000		101.24000	101.24000			0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	96.12000		96.12000		96.32000	96.32000			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	572.47000		572.47000		571.74800	571.74800			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	583.16600		583.16600		582.42900	582.42900			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	661.90900		661.90900		660.52900	660.52900			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	674.27600		674.27600		672.86800	672.86800			0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	598.57200		598.57200		596.54300	596.54300			0.00	0.00	0	781.00
ALBI	On 03/05/2018	Index Future	609.75500		609.75500		607.68600	607.68600			0.00	0.00	0	0.00
AU\$ / R	On 28/02/2018	Any day expiry	9.80010		9.80010		9.86460	9.86460		12.62	0.00	0.00	0	46.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	9.82610		9.82610		9.89060	9.89060		12.74	0.00	0.00	0	18,200.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.95410		9.95410		10.02040	10.02040		12.85	0.00	0.00	0	5,124.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	10.08090		10.08090		10.14850	10.14850		13.01	0.00	0.00	0	400.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.19990		10.19990		10.27010	10.27010		13.05	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.45220		10.45220		10.52540	10.52540		12.74	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	9.97310		9.97310		10.00400	10.00400		13.65	0.00	4,986,550.00	500	750.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	10.11190		10.11190		10.14370	10.14370		14.88	0.00	0.00	0	100.00
CHF / R	On 19/03/2018	Foreign Exchange Future	12.87360		12.87360		12.97720	12.97720		12.75	0.00	0.00	0	1,215.00
CHF / R	On 18/06/2018	Foreign Exchange Future	13.13660		13.13660		13.24330	13.24330		12.62	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.40170		13.40170		13.51170	13.51170			0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.46370		14.46370		14.58880	14.58880		14.37	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	1.91450		1.91450		1.92410	1.92410		13.59	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.93000		1.93000		1.93950	1.93950		14.19	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.94540		1.94540		1.95460	1.95460			0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	1.98760		1.98760		1.99770	1.99770		14.44	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future	2.04780		2.04780		2.06440	2.06440		14.51	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.08890		2.08890		2.10570	2.10570		14.71	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.12970		2.12970		2.14720	2.14720			0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.34350		2.34350		2.36500	2.36500		15.59	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

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
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	10.65517		79.21791		10.70161	78.93226			0.00	0.00	0	9,466.00
ES33	On 03/05/2018	Bond Future	10.74971		76.90682		10.79780	76.61554			0.00	0.00	0	0.00
ES33	On 02/08/2018	Bond Future	10.84599		78.34505		10.89560	78.04921			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	10.84407		82.46080		10.90051	82.06429			0.00	0.00	0	7,957.00
ES42	On 03/05/2018	Bond Future	10.93822		79.74050		10.99667	79.33626			0.00	0.00	0	0.00
ES42	On 02/08/2018	Bond Future	11.03234		81.23151		11.09265	80.82063			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	597.23100		597.23100		595.19600	595.19600			0.00	47,778,480.00	8	714.00
GOVI	On 03/05/2018	GOVI	608.39000		608.39000		606.31500	606.31500			0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.58450		1.58450		1.59090	1.59090		14.20	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.60830		1.60830		1.61500	1.61500		13.93	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.63090		1.63090		1.63760	1.63760			0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.75740		1.75740		1.76550	1.76550		15.50	0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future	130.70238		130.70238		130.79326	130.79326			0.00	8,887,761.84	68	1,091.00
I2025	On 03/05/2018	Bond Future	133.15352		133.15352		133.24544	133.24544			0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future	135.61759		135.61759		135.71279	135.71279			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 01/02/2018	Bond Future	100.68837		100.68837		100.69215	100.69215			0.00	0.00	0	1,370.00
I2029	On 03/05/2018	Bond Future	101.55852		101.55852		101.56187	101.56187			0.00	0.00	0	0.00
I2029	On 02/08/2018	Bond Future	103.47179		103.47179		103.47640	103.47640			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	105.23634		105.23634		105.24024	105.24024			0.00	0.00	0	5,730.00
I2033	On 03/05/2018	Bond Future	106.12187		106.12187		106.12523	106.12523			0.00	0.00	0	384.00

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
I2033	On 02/08/2018	Bond Future		108.12108	108.12108		108.12586	108.12586			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		126.40778	126.40778		126.41239	126.41239			0.00	0.00	0	19,909.00
I2038	On 03/05/2018	Bond Future		128.77820	128.77820		128.78242	128.78242			0.00	0.00	0	0.00
I2038	On 02/08/2018	Bond Future		131.15434	131.15434		131.16016	131.16016			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future		122.91984	122.91984		122.92396	122.92396			0.00	0.00	0	21,632.00
I2046	On 03/05/2018	Bond Future		123.62512	123.62512		123.62903	123.62903			0.00	0.00	0	0.00
I2046	On 02/08/2018	Bond Future		125.95414	125.95414		125.95941	125.95941			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		128.63464	128.63464		128.63889	128.63889			0.00	5,788,558.80	45	24,300.00
I2050	On 03/05/2018	Bond Future		131.04676	131.04676		131.05075	131.05075			0.00	0.00	0	0.00
I2050	On 02/08/2018	Bond Future		131.78260	131.78260		131.78804	131.78804			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		251.47600	251.47600		251.48700	251.48700			0.00	5,029,520.00	2	881.00
IGOV	On 03/05/2018	Index Future		256.19000	256.19000		256.20100	256.20100			0.00	0.00	0	269.00
JIBAR FUTURE	On 17/01/2018	Jibar Tradeable Future		7.01000	92.99000		7.03000	92.97000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2018	Jibar Tradeable Future		6.91000	93.09000		6.94000	93.06000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		6.80000	93.20000		6.80000	93.20000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 18/04/2018	Jibar Tradeable Future		6.72000	93.28000		6.74000	93.26000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		6.72000	93.28000		6.73000	93.27000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		6.78000	93.22000		6.80000	93.20000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		6.86000	93.14000		6.88000	93.12000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future		6.96000	93.04000		6.98000	93.02000			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		0.11840	0.11840		0.11950	0.11950			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future		0.11760	0.11760		0.11860	0.11860			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future		0.11790	0.11790		0.11870	0.11870			0.00	0.00	0	562.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.11530	0.11530		0.11180	0.11180			0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future		1.57640	1.57640		1.57880	1.57880		14.59	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future		1.60240	1.60240		1.60490	1.60490		14.26	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future		1.62810	1.62810		1.63060	1.63060			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.70630	1.70630		1.70970	1.70970		13.49	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future		8.98310	8.98310		9.06090	9.06090		13.89	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future		9.09430	9.09430		9.17300	9.17300		14.07	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future		9.20530	9.20530		9.28530	9.28530			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
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.88750		9.88750		9.98150	9.98150		14.19	0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.26400		1.26400		1.26840	1.26840			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.27280		1.27280		1.28500	1.28500			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.28070		1.28070		1.30020	1.30020			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.37080		1.37080		1.38170	1.38170			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.37820		1.37820		1.38250	1.38250			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.38300		1.38300		1.38740	1.38740			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.38810		1.38810		1.39250	1.39250			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.22550		1.22550		1.23060	1.23060			0.00	0.00	0	9,944.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.23310		1.23310		1.23830	1.23830			0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.24140		1.24140		1.24650	1.24650			0.00	0.00	0	0.00
R186	On 01/02/2018	Bond Future			8.46884		113.82756		8.50463	113.58989		8.98	0.00	5,122,240.20	45	117,587.00
R186	On 01/02/2018	Bond Future	7.75	Call	6.27000		0.00627		5.68000	0.00568	6.270	8.54	0.01	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	960.47000		0.96047		863.06000	0.86306	960.470	8.98	0.54	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	235.04000		0.23504		304.88000	0.30488	235.040	9.14	0.19	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.00	Put	52.76000		0.05276		76.78000	0.07678	52.760	9.31	0.06	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	8.53000		0.00853		14.25000	0.01425	8.530	9.48	0.01	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.65	Put	0.21000		0.00021		0.46000	0.00046	0.210	9.64	0.00	0.00	0	1,950.00
R186	On 03/05/2018	Bond Future			8.50850		115.95473		8.54591	115.71225		9.58	0.00	249,650,533.69	2,153	7,485.00
R186	On 03/05/2018	Bond Future	8.00	Call	1,038.52000		1.03852		0.00000	0.00000	1,038.520	9.24	0.29	161,297,613.76	4,745	4,745.00
R186	On 03/05/2018	Bond Future	8.40	Call	2,052.44000		2.05244		0.00000	0.00000	2,052.440	9.51	0.46	255,691,494.51	4,745	4,745.00
R186	On 03/05/2018	Bond Future	8.85	Put	1,489.72000		1.48972		0.00000	0.00000	1,489.720	9.79	0.35	193,093,447.28	4,745	4,745.00
R186	On 03/05/2018	Bond Future	9.30	Call	5,721.30000		5.72130		5,537.77000	5.53777	5,721.300	10.07	0.80	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.72	Put	337.08000		0.33708		369.70000	0.36970	337.080	10.19	0.11	0.00	0	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	316.70000		0.31670		347.79000	0.34779	316.700	10.19	0.10	0.00	0	3,200.00
R186	On 03/05/2018	Bond Future	10.14	Put	133.01000		0.13301		148.57000	0.14857	133.010	10.19	0.05	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			297.93796		297.93796		297.95072	297.95072			0.00	0.00	0	2,350.00
R197	On 03/05/2018	Bond Future			303.52523		303.52523		303.53672	303.53672			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
R202	On 01/02/2018	Bond Future			237.61105		237.61105		237.61953	237.61953		4.66	0.00	0.00	0	21,504.00
R202	On 03/05/2018	Bond Future			242.06675		242.06675		242.07434	242.07434		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

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
R2023	On 01/02/2018	Bond Future			7.76514	103.33372		7.80085	103.18675			5.24	0.00	7,956,696.44	77	60,495.00
R2023	On 03/05/2018	Bond Future			7.77552	101.33499		7.81354	101.18489			5.92	0.00	8,106,799.20	80	120.00
R2023	On 03/05/2018	Bond Future	9.19	Put	72.96000	0.07296		82.65000	0.08265	72.960	6.23	0.05	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			9.01543	92.78160		9.06131	92.46710				0.00	0.00	0	71,083.00
R2030	On 03/05/2018	Bond Future			9.06642	94.51559		9.11396	94.19487				0.00	0.00	0	50.00
R2030	On 02/08/2018	Bond Future			9.12025	92.27771		9.16936	91.95201				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			9.21621	95.35155		9.26213	95.01281			13.92	0.00	145,220,410.65	1,523	38,482.00
R2032	On 01/02/2018	Bond Future	9.20	Call	1,046.99000	1.04699		923.27000	0.92327	1,046.990	13.88	0.49	0.00	0	7,500.00	
R2032	On 01/02/2018	Bond Future	9.30	Call	1,444.39000	1.44439		1,285.31000	1.28531	1,444.390	13.97	0.59	0.00	0	7,800.00	
R2032	On 01/02/2018	Bond Future	9.40	Call	1,911.80000	1.91180		1,717.31000	1.71731	1,911.800	14.06	0.69	0.00	0	6,800.00	
R2032	On 01/02/2018	Bond Future	9.45	Call	2,168.79000	2.16879		1,957.33000	1.95733	2,168.790	14.11	0.73	0.00	0	750.00	
R2032	On 03/05/2018	Bond Future			9.26797	92.97638		9.31546	92.63094			14.58	0.00	0.00	0	0.00
R2032	On 02/08/2018	Bond Future			9.32057	94.71510		9.36949	94.36424			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			9.41206	99.36925		9.45802	98.99683				0.00	0.00	0	48,972.00
R2035	On 03/05/2018	Bond Future			9.46467	96.72594		9.51211	96.34622				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			9.49631	91.44899		9.54725	91.03614			15.96	0.00	0.00	0	43,916.00
R2037	On 01/02/2018	Bond Future	9.88	Call	3,290.60000	3.29060		2,973.82000	2.97382	3,290.600	16.09	0.85	0.00	0	2,000.00	
R2037	On 01/02/2018	Bond Future	10.32	Put	21.28000	0.02128		36.16000	0.03616	21.280	16.54	0.02	0.00	0	2,000.00	
R2037	On 01/02/2018	Bond Future	10.72	Put	1.28000	0.00128		2.71000	0.00271	1.280	16.95	0.00	0.00	0	2,000.00	
R2037	On 03/05/2018	Bond Future			9.55193	93.15803		9.60447	92.73716			16.64	0.00	0.00	0	0.00
R2037	On 02/08/2018	Bond Future			9.61017	90.64441		9.66424	90.21669			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			7.00477	101.84667		7.01946	101.83436			0.13	0.00	24,137,660.79	237	30,396.00
R204	On 03/05/2018	Bond Future			6.78075	103.74997		6.80217	103.73703			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			9.56129	95.02870		9.61221	94.58535			16.74	0.00	0.00	0	27,826.00
R2040	On 03/05/2018	Bond Future			9.61677	96.80474		9.66928	96.35263			17.43	0.00	0.00	0	1,435.00
R2040	On 03/05/2018	Bond Future	9.00	Call	1,454.52000	1.45452		1,344.36000	1.34436	1,454.520	16.62	0.28	0.00	0	1,500.00	
R2040	On 03/05/2018	Bond Future	10.00	Call	5,465.08000	5.46508		5,188.67000	5.18867	5,465.080	17.66	0.66	0.00	0	1,500.00	
R2040	On 02/08/2018	Bond Future			9.67481	94.10889		9.72882	93.64946			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

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
R2044	On 01/02/2018	Bond Future			9.59597		92.09783		9.65190	91.60443		17.62	0.00	0.00	0	21,014.00
R2044	On 03/05/2018	Bond Future			9.64984		93.81904		9.70746	93.31604		18.31	0.00	21,766,017.28	232	232.00
R2044	On 02/08/2018	Bond Future			9.70608		91.19260		9.76532	90.68128		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			9.56109		95.86100		9.61704	95.35199		18.27	0.00	157,116,179.00	1,639	78,864.00
R2048	On 03/05/2018	Bond Future			9.60968		93.21563		9.66727	92.69671		18.99	0.00	0.00	0	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			7.13479		100.63912		7.17045	100.57549		1.36	0.00	0.00	0	45,523.00
R207	On 03/05/2018	Bond Future			7.07651		102.51983		7.11806	102.45463		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			7.41063		100.55565		7.44629	100.45831		2.84	0.00	0.00	0	35,538.00
R208	On 03/05/2018	Bond Future			7.39618		99.03350		7.43538	98.93400		3.37	0.00	38,424,998.00	388	328.00
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			9.35021		75.35941		9.39604	75.04494		16.79	0.00	0.00	0	147,338.00
R209	On 01/02/2018	Bond Future	9.32	Call	946.45000		0.94645		836.03000	0.83603	946.450	16.62	0.48	0.00	0	157.00
R209	On 01/02/2018	Bond Future	9.33	Call	979.32000		0.97932		865.76000	0.86576	979.320	16.63	0.49	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.52	Call	1,727.07000		1.72707		1,552.01000	1.55201	1,727.070	16.81	0.68	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.59	Put	433.32000		0.43332		550.95000	0.55095	433.320	16.89	0.26	0.00	0	377.00
R209	On 01/02/2018	Bond Future	9.75	Call	2,892.19000		2.89219		2,651.83000	2.65183	2,892.190	17.07	0.85	0.00	0	5,000.00
R209	On 01/02/2018	Bond Future	9.85	Put	133.01000		0.13301		185.74000	0.18574	133.010	17.18	0.10	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	9.87	Put	120.30000		0.12030		169.34000	0.16934	120.300	17.21	0.09	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.88	Put	114.35000		0.11435		161.59000	0.16159	114.350	17.22	0.09	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.89	Put	108.64000		0.10864		154.16000	0.15416	108.640	17.23	0.09	0.00	0	157.00
R209	On 01/02/2018	Bond Future	10.00	Put	60.57000		0.06057		89.98000	0.08998	60.570	17.35	0.05	0.00	0	7,488.00
R209	On 01/02/2018	Bond Future	10.10	Put	34.40000		0.03440		53.41000	0.05341	34.400	17.46	0.03	0.00	0	3,000.00
R209	On 01/02/2018	Bond Future	10.22	Put	16.73000		0.01673		27.47000	0.02747	16.730	17.60	0.02	0.00	0	739.00
R209	On 03/05/2018	Bond Future			9.39754		73.61834		9.44473	73.29770		17.45	0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future	9.75	Call	4,097.70000		4.09770		3,904.29000	3.90429	4,097.700	17.70	0.65	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.00	Put	1,239.23000		1.23923		1,339.26000	1.33926	1,239.230	17.95	0.27	0.00	0	5,000.00
R209	On 03/05/2018	Bond Future	10.22	Put	899.25000		0.89925		978.45000	0.97845	899.250	18.17	0.21	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	389.18000		0.38918		431.05000	0.43105	389.180	18.44	0.11	0.00	0	435.00
R209	On 02/08/2018	Bond Future			9.44530		74.99512		9.49372	74.66931		16.54	0.00	0.00	0	0.00
R209	On 02/08/2018	Bond Future	9.66	Call	4,404.03000		4.40403		4,224.39000	4.22439	4,404.030	16.71	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 02/08/2018	Bond Future	10.21	Put	1,740.83000		1.74083	1,840.88000	1.84088	1,740.830	17.31	0.28	0.00	0	435.00	
R209	On 02/08/2018	Bond Future	10.84	Put	859.15000		0.85915	918.20000	0.91820	859.150	17.62	0.16	0.00	0	435.00	
R209	On 01/11/2018	Bond Future			9.48884		73.29327	9.53874	72.96060		16.79	0.00	0.00	0	0.00	
R209	On 01/11/2018	Bond Future	9.34	Call	3,869.64000		3.86964	3,715.17000	3.71517	3,869.640	16.64	0.49	0.00	0	255.00	
R209	On 01/11/2018	Bond Future	9.94	Put	3,092.06000		3.09206	3,223.10000	3.22310	3,092.060	17.28	0.37	0.00	0	255.00	
R209	On 01/11/2018	Bond Future	10.57	Put	1,860.59000		1.86059	1,950.71000	1.95071	1,860.590	17.91	0.25	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			187.11950		187.11950	187.12674	187.12674			0.00	0.00	0	2,159.00	
R210	On 03/05/2018	Bond Future			188.20350		188.20350	188.21018	188.21018			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			151.44847		151.44847	151.36904	151.36904			0.00	7,420,975.03	49	4,936.00	
R212	On 03/05/2018	Bond Future			154.28863		154.28863	154.20705	154.20705			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			9.09587		87.23482	9.14178	86.92732		13.59	0.00	0.00	0	58,890.00	
R213	On 03/05/2018	Bond Future			9.14229		85.31554	9.18973	85.00199		14.24	0.00	2,132,888.50	25	25.00	
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			9.52590		74.79669	9.58182	74.39898		17.99	0.00	0.00	0	48,891.00	
R214	On 03/05/2018	Bond Future			9.57362		72.89852	9.63114	72.49304		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			22,558.12000		22,558.12000	22,706.77000	22,706.77000			0.00	0.00	0	0.00	
SGD / R	On 19/03/2018	Foreign Exchange Future			9.35780		9.35780	9.41240	9.41240		12.92	0.00	0.00	0	0.00	
SGD / R	On 18/06/2018	Foreign Exchange Future			9.49810		9.49810	9.55320	9.55320		13.10	0.00	0.00	0	0.00	
SGD / R	On 17/09/2018	Foreign Exchange Future			9.63640		9.63640	9.69290	9.69290			0.00	0.00	0	0.00	
SGD / R	On 14/06/2019	Foreign Exchange Future			10.39520		10.39520	10.46510	10.46510		13.71	0.00	0.00	0	0.00	
TRY / R	On 19/03/2018	Foreign Exchange Future			3.20400		3.20400	3.21210	3.21210		12.77	0.00	0.00	0	433.00	
TRY / R	On 18/06/2018	Foreign Exchange Future			3.15730		3.15730	3.16190	3.16190		13.01	0.00	0.00	0	0.00	
TRY / R	On 17/09/2018	Foreign Exchange Future			3.10980		3.10980	3.11320	3.11320			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
TRY / R	On 14/06/2019	Foreign Exchange Future	3.08350	3.08350		3.09290	3.09290		13.96	0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.23500	1.23500		1.23700	1.23700			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.21450	1.21450		1.21650	1.21650			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.19560	1.19560		1.19770	1.19770			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 :											4,742,929,610.15	378,009	7 347 064.00
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Grand Total:											4,742,929,610.15	378,009	7 347 064.00
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