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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/01/2018

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 24/01/2018	Any day expiry	11.95900	11.95900		11.87360	11.87360		17.40	0.00	0.00	0	0.00	
\$ / R	On 25/01/2018	Any day expiry	11.96090	11.96090		12.11870	12.11870		17.44	0.00	0.00	0	70.00	
\$ / R	On 31/01/2018	Any day expiry	11.96820	11.96820		12.12790	12.12790		14.28	0.00	0.00	0	144,845.00	
\$ / R	On 31/01/2018	Any day expiry	11.96	Put	90.81920	0.09082	0.00000	0.00000	90.819	14.35	0.48	1,732,185.27	300	300.00
\$ / R	On 31/01/2018	Any day expiry	11.98	Call	90.04990	0.09005	0.00000	0.00000	90.050	14.49	0.48	1,739,727.44	300	300.00
\$ / R	On 31/01/2018	Any day expiry	12.18	Put	243.62930	0.24363	129.81550	0.12982	243.629	15.84	0.78	0.00	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry	12.22	Call	25.46150	0.02546	64.07870	0.06408	25.462	16.10	0.18	0.00	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry	12.25	Put	303.28600	0.30329	177.34600	0.17735	303.286	16.31	0.85	0.00	0	440.00
\$ / R	On 31/01/2018	Any day expiry	12.32	Put	366.16900	0.36617	230.78150	0.23078	366.169	16.78	0.89	0.00	0	460.00
\$ / R	On 31/01/2018	Any day expiry	12.36	Call	11.38320	0.01138	31.38080	0.03138	11.383	17.05	0.09	0.00	0	440.00
\$ / R	On 31/01/2018	Any day expiry	12.41	Call	8.49040	0.00849	24.05270	0.02405	8.490	17.39	0.07	0.00	0	460.00
\$ / R	On 31/01/2018	Any day expiry	12.80	Put	832.91310	0.83291	675.04610	0.67505	832.913	20.64	0.99	0.00	0	25,000.00
\$ / R	On 31/01/2018	Any day expiry	13.16	Put	1,192.05660	1.19206	1,032.75230	1.03275	1,192.057	23.95	1.00	0.00	0	19,500.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	1,281.98330	1.28198	1,122.56940	1.12257	1,281.983	24.74	1.00	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	1,301.97040	1.30197	1,142.53740	1.14254	1,301.970	24.91	1.00	0.00	0	2,883.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	1,331.95310	1.33195	1,172.49410	1.17249	1,331.953	25.18	1.00	0.00	0	40,904.00

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	13.40	Put	1,431.90860	1.43191	1,272.37660	1.27238	1,431.909	26.05	1.00	0.00	0	168,000.00
\$ / R	On 31/01/2018	Any day expiry	13.90	Call	0.02600	0.00003	0.05590	0.00006	0.026	30.43	0.00	0.00	0	42,000.00
\$ / R	On 31/01/2018	Any day expiry	14.00	Call	0.02050	0.00002	0.04280	0.00004	0.020	31.31	0.00	0.00	0	23,300.00
\$ / R	On 31/01/2018	Any day expiry	14.25	Call	0.01210	0.00001	0.02330	0.00002	0.012	33.50	0.00	0.00	0	29,000.00
\$ / R	On 01/02/2018	Any day expiry			11.97010	11.97010	12.12970	12.12970		14.32	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	12.57	Put	604.43800	0.60444	453.04600	0.45305	604.438	18.20	0.96	5,599,700.26	484	0.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	1,180.38840	1.18039	1,021.36000	1.02136	1,180.388	23.65	1.00	0.00	0	3,496.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	0.42540	0.00043	0.10780	0.00011	0.425	54.23	0.00	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	1.28800	0.00129	0.21880	0.00022	1.288	64.48	0.00	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.79	Call	0.84170	0.00084	0.36740	0.00037	0.842	65.53	0.00	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	15.88	Call	0.69030	0.00069	0.30340	0.00030	0.690	65.53	0.00	0.00	0	773.00
\$ / R	On 02/02/2018	Any day expiry			11.97190	11.97190	12.13160	12.13160		14.37	0.00	0.00	0	0.00
\$ / R	On 06/02/2018	Any day expiry			11.97910	11.97910	12.13890	12.13890		13.88	0.00	0.00	0	0.00
\$ / R	On 06/02/2018	Any day expiry	13.20	Put	1,221.82750	1.22183	1,063.14490	1.06314	1,221.828	20.45	0.99	0.00	0	35,000.00
\$ / R	On 06/02/2018	Any day expiry	13.80	Put	1,820.98250	1.82098	1,661.31050	1.66131	1,820.983	23.00	1.00	0.00	0	35,000.00
\$ / R	On 08/02/2018	Any day expiry			11.98260	11.98260	12.14260	12.14260		14.10	0.00	0.00	0	0.00
\$ / R	On 08/02/2018	Any day expiry	13.16	Put	1,178.98650	1.17899	1,021.04910	1.02105	1,178.986	19.68	0.99	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	13.86	Put	1,877.49220	1.87749	1,717.67600	1.71768	1,877.492	22.16	1.00	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	15.05	Call	0.13920	0.00014	0.08110	0.00008	0.139	34.49	0.00	0.00	0	1,880.00
\$ / R	On 09/02/2018	Any day expiry			11.98440	11.98440	12.14440	12.14440		14.25	0.00	0.00	0	1,346.00
\$ / R	On 12/02/2018	Any day expiry			11.98980	11.98980	12.15000	12.15000		14.31	0.00	0.00	0	0.00
\$ / R	On 12/02/2018	Any day expiry	13.75	Put	1,760.67160	1.76067	1,601.05020	1.60105	1,760.672	21.42	1.00	0.00	0	20,000.00
\$ / R	On 12/02/2018	Any day expiry	13.90	Put	1,910.51100	1.91051	1,750.71040	1.75071	1,910.511	22.07	1.00	0.00	0	20,000.00
\$ / R	On 13/02/2018	Any day expiry			11.99160	11.99160	12.15180	12.15180		14.43	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			11.99510	11.99510	12.15550	12.15550		14.61	0.00	0.00	0	12.00
\$ / R	On 16/02/2018	Any day expiry			11.99690	11.99690	12.15730	12.15730		14.70	0.00	0.00	0	0.00
\$ / R	On 16/02/2018	Any day expiry	14.20	Put	2,203.58170	2.20358	2,043.49720	2.04350	2,203.582	23.50	1.00	0.00	0	20,000.00
\$ / R	On 28/02/2018	Any day expiry			12.01830	12.01830	12.17930	12.17930		14.57	0.00	0.00	0	3,201.00
\$ / R	On 28/02/2018	Any day expiry	12.50	Call	79.54750	0.07955	118.28900	0.11829	79.548	16.51	0.23	0.00	0	3,450.00
\$ / R	On 28/02/2018	Any day expiry	13.80	Call	3.64310	0.00364	6.40090	0.00640	3.643	20.07	0.01	0.00	0	8,500.00
\$ / R	On 28/02/2018	Any day expiry	14.18	Put	2,163.15980	2.16316	2,003.29080	2.00329	2,163.160	20.96	0.99	0.00	0	2,186.00
\$ / R	On 01/03/2018	Any day expiry			12.02010	12.02010	12.18110	12.18110		14.58	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry			12.02190	12.02190	12.18290	12.18290		14.60	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry	13.40	Put	1,389.57990	1.38958	1,236.35540	1.23636	1,389.580	19.11	0.96	0.00	0	100,000.00
\$ / R	On 15/03/2018	Any day expiry			12.04500	12.04500	12.20620	12.20620		14.61	0.00	0.00	0	5,607.00
\$ / R	On 19/03/2018	Foreign Exchange Future			12.05210	12.05210	12.21340	12.21340		14.51	0.00	1,298,324,524.60	107,726	889,225.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.50	Put	57.72020	0.05772	36.48900	0.03649	57.720	13.22	0.17	0.00	0	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.98	Put	229.95410	0.22995	0.00000	0.00000	229.954	14.34	0.45	269,129,460.00	50,000	25,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	240.28850	0.24029	170.22250	0.17022	240.288	14.39	0.46	0.00	0	227,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.13	Put	314.93150	0.31493	230.55250	0.23055	314.932	14.78	0.53	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.20	Put	359.64020	0.35964	267.31450	0.26731	359.640	15.02	0.57	0.00	0	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.25	Put	393.14070	0.39314	296.41180	0.29641	393.141	15.19	0.60	0.00	0	3,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	471.04880	0.47105	365.31380	0.36531	471.049	15.57	0.65	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	500.70020	0.50070	391.93260	0.39193	500.700	15.71	0.67	0.00	0	2,500.00

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	19/03/2018	Foreign Exchange Future	12.50	Put	577.58310	0.57758	461.80160	0.46180	577.583	16.05	0.71	6,390,900.91	740	25,380.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	12.70	Call	93.13610	0.09314	127.36130	0.12736	93.136	16.71	0.22	0.00	0	11,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	12.70	Put	741.03610	0.74104	613.96130	0.61396	741.036	16.71	0.78	0.00	0	2,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	12.75	Call	85.50200	0.08550	117.61090	0.11761	85.502	16.86	0.20	0.00	0	100.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	12.82	Put	843.75560	0.84376	711.68290	0.71168	843.756	17.06	0.82	0.00	0	10,323.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	12.94	Put	949.71080	0.94971	812.71630	0.81272	949.711	17.41	0.85	0.00	0	5,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	12.95	Call	60.76800	0.06077	84.70070	0.08470	60.768	17.43	0.15	0.00	0	13,200.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.00	Call	55.81720	0.05582	77.96430	0.07796	55.817	17.58	0.14	0.00	0	21,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.00	Put	1,003.71720	1.00372	864.56430	0.86456	1,003.717	17.58	0.86	0.00	0	100,016.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.20	Put	1,187.74610	1.18775	1,042.65700	1.04266	1,187.746	18.16	0.90	0.00	0	1,073.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.20	Call	39.84610	0.03985	56.05700	0.05606	39.846	18.16	0.10	0.00	0	1,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.21	Put	1,197.08550	1.19709	1,051.74590	1.05175	1,197.086	18.18	0.90	0.00	0	5,460.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.22	Put	1,206.43720	1.20644	1,060.84910	1.06085	1,206.437	18.21	0.90	0.00	0	15,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.25	Put	1,234.55880	1.23456	1,088.25120	1.08825	1,234.559	18.30	0.91	0.00	0	2,478.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.32	Put	1,299.64960	1.29965	1,152.68240	1.15268	1,299.650	18.38	0.92	0.00	0	7,500.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.35	Call	29.83760	0.02984	43.89350	0.04389	29.838	18.41	0.08	0.00	0	2,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.38	Put	1,355.93330	1.35593	1,208.41350	1.20841	1,355.933	18.44	0.92	0.00	0	2,500.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.40	Put	1,374.78770	1.37479	1,227.08540	1.22709	1,374.788	18.47	0.93	0.00	0	7,500.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.50	Call	21.78760	0.02179	33.16710	0.03317	21.788	18.58	0.06	0.00	0	35,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.50	Put	1,469.68760	1.46969	1,319.76710	1.31977	1,469.688	18.58	0.94	0.00	0	17,750.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.52	Put	1,488.78360	1.48878	1,338.45820	1.33846	1,488.784	18.60	0.94	0.00	0	3,600.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.60	Put	1,565.50930	1.56551	1,413.68950	1.41369	1,565.509	18.69	0.95	0.00	0	197,389.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.66	Call	15.47950	0.01548	23.96040	0.02396	15.480	18.75	0.04	0.00	0	10,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.70	Call	14.19860	0.01420	22.06720	0.02207	14.199	18.80	0.04	0.00	0	25,150.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.74	Put	1,700.91880	1.70092	1,546.91580	1.54692	1,700.919	18.84	0.96	0.00	0	20,880.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.76	Call	12.46490	0.01246	19.49030	0.01949	12.465	18.86	0.04	0.00	0	4,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.79	Call	11.67590	0.01168	18.31130	0.01831	11.676	18.90	0.03	0.00	0	2,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.84	Put	1,798.36640	1.79837	1,643.09560	1.64310	1,798.366	18.95	0.97	0.00	0	1,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.91	Put	1,866.87380	1.86687	1,710.83950	1.71084	1,866.874	19.03	0.97	0.00	0	7,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.93	Call	8.58650	0.00859	13.65120	0.01365	8.586	19.05	0.03	0.00	0	100.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.93	Put	1,886.48650	1.88649	1,730.25120	1.73025	1,886.486	19.05	0.97	0.00	0	10,323.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.95	Put	1,906.11520	1.90612	1,749.68610	1.74969	1,906.115	19.07	0.97	0.00	0	1,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.98	Put	1,935.58740	1.93559	1,778.88040	1.77888	1,935.587	19.11	0.98	0.00	0	200.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.00	Call	7.35400	0.00735	11.76990	0.01177	7.354	19.13	0.02	0.00	0	10,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.02	Call	7.03460	0.00703	11.27990	0.01128	7.035	19.15	0.02	0.00	0	55.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.05	Put	2,004.48060	2.00448	1,847.18150	1.84718	2,004.481	19.18	0.98	0.00	0	500.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.07	Call	6.29390	0.00629	10.13920	0.01014	6.294	19.21	0.02	0.00	0	100.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.12	Call	5.62930	0.00563	9.11020	0.00911	5.629	19.26	0.02	0.00	0	4,951.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.16	Put	2,113.04720	2.11305	1,954.96050	1.95496	2,113.047	19.30	0.98	0.00	0	750.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.18	Put	2,132.82150	2.13282	1,974.60840	1.97461	2,132.821	19.33	0.98	0.00	0	41,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.20	Call	4.70560	0.00471	7.67060	0.00767	4.706	19.35	0.02	0.00	0	73.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.22	Put	2,172.39880	2.17240	2,013.94680	2.01395	2,172.399	19.37	0.99	0.00	0	2,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.42	Call	2.86470	0.00286	4.75980	0.00476	2.865	19.59	0.01	0.00	0	5,460.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.44	Call	2.73780	0.00274	4.55650	0.00456	2.738	19.61	0.01	0.00	0	10,000.00	

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\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	2.67640	0.00268	4.45810	0.00446	2.676	19.62	0.01	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	2,440.52420	2.44052	2,280.68490	2.28068	2,440.524	19.84	0.99	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	2,450.51200	2.45051	2,290.59650	2.29060	2,450.512	19.89	0.99	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Call	2.61200	0.00261	3.99650	0.00400	2.612	19.89	0.01	0.00	0	10,490.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	2,470.48820	2.47049	2,310.42530	2.31043	2,470.488	20.00	0.99	0.00	0	850.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.54	Call	2.56510	0.00257	3.66130	0.00366	2.565	20.10	0.01	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.57	Call	2.53170	0.00253	3.42830	0.00343	2.532	20.26	0.01	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.60	Call	2.49990	0.00250	3.20980	0.00321	2.500	20.42	0.01	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	2.35950	0.00236	2.74500	0.00275	2.359	21.23	0.01	0.00	0	25,047.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	2.27460	0.00227	2.62000	0.00262	2.275	21.81	0.01	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	2.24690	0.00225	2.57920	0.00258	2.247	22.03	0.01	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	2.24030	0.00224	2.56930	0.00257	2.240	22.08	0.01	0.00	0	18,718.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	2.18460	0.00218	2.48670	0.00249	2.185	22.56	0.01	0.00	0	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	2.12610	0.00213	2.39890	0.00240	2.126	23.15	0.01	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	2.06090	0.00206	2.29930	0.00230	2.061	23.95	0.01	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	1.99600	0.00200	2.19650	0.00220	1.996	25.02	0.01	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	1.98570	0.00199	2.17940	0.00218	1.986	25.23	0.01	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	1.96950	0.00197	2.15200	0.00215	1.969	25.60	0.01	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	1.80470	0.00180	2.11190	0.00211	1.805	26.03	0.00	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	0.95660	0.00096	1.53820	0.00154	0.957	26.03	0.00	0.00	0	13,176.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	0.68390	0.00068	1.11410	0.00111	0.684	26.03	0.00	0.00	0	225,000.00
\$ / R	On 22/03/2018	Any day expiry			12.05750	12.05750	12.09070	12.09070		14.52	0.00	0.00	0	0.00
\$ / R	On 22/03/2018	Any day expiry	12.00	Call	302.79900	0.30280	0.00000	0.00000	302.799	14.40	0.54	329,350,668.00	50,000	50,000.00
\$ / R	On 29/03/2018	Any day expiry			12.06980	12.06980	12.23120	12.23120		14.42	0.00	0.00	0	1,199.00
\$ / R	On 24/04/2018	Any day expiry			12.11470	12.11470	12.27680	12.27680		14.28	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			12.11650	12.11650	12.27850	12.27850		14.28	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	2,891.87810	2.89188	2,733.91340	2.73391	2,891.878	20.20	0.98	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	2.15020	0.00215	3.18490	0.00318	2.150	20.58	0.01	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			12.12500	12.12500	12.28720	12.28720		14.38	0.00	0.00	0	117.00
\$ / R	On 30/04/2018	Any day expiry	12.10	Call	366.11750	0.36612	451.01990	0.45102	366.118	14.27	0.53	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	1,723.46080	1.72346	1,576.67090	1.57667	1,723.461	18.48	0.91	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	6.69580	0.00670	9.94140	0.00994	6.696	20.13	0.02	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	3.21420	0.00321	4.80940	0.00481	3.214	20.26	0.01	0.00	0	500.00
\$ / R	On 09/05/2018	Any day expiry			12.14020	12.14020	12.30270	12.30270		14.38	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	791.48510	0.79149	673.64250	0.67364	791.485	16.02	0.70	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	1,774.14620	1.77415	1,627.51190	1.62751	1,774.146	18.50	0.90	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	4.11610	0.00412	6.24220	0.00624	4.116	19.73	0.01	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			12.14360	12.14360	12.30610	12.30610		14.40	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			12.14860	12.14860	12.31130	12.31130		14.36	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	800.83790	0.80084	683.26630	0.68327	800.838	15.99	0.69	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	2,381.41070	2.38141	2,227.67200	2.22767	2,381.411	19.62	0.94	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	3.55020	0.00355	5.44740	0.00545	3.550	19.43	0.01	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			12.15030	12.15030	12.31310	12.31310		14.37	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry			12.15540	12.15540	12.31820	12.31820		14.40	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 18/05/2018	Any day expiry	12.00	Put	306.07920	0.30608	236.30850	0.23631	306.079	14.07	0.42	0.00	0	76,000.00
\$ / R	On 31/05/2018	Any day expiry			12.17740	12.17740	12.34070	12.34070		14.37	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,705.75780	1.70576	1,562.91780	1.56292	1,705.758	18.16	0.87	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	9.18920	0.00919	14.38380	0.01438	9.189	18.88	0.02	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	3.75020	0.00375	6.04860	0.00605	3.750	18.55	0.01	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			12.20780	12.20780	12.37170	12.37170		14.45	0.00	139,632,816.40	11,438	184,101.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	35.85970	0.03586	27.55290	0.02755	35.860	12.18	0.08	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	132.15130	0.13215	96.35410	0.09635	132.151	13.01	0.22	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	330.84300	0.33084	260.79800	0.26080	330.843	14.03	0.41	0.00	0	20,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	394.16330	0.39416	316.28970	0.31629	394.163	14.28	0.45	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	469.35350	0.46935	382.87650	0.38288	469.353	14.57	0.50	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	500.15270	0.50015	410.21780	0.41022	500.153	14.69	0.51	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	564.29580	0.56430	468.20780	0.46821	564.296	14.93	0.55	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	631.63450	0.63163	530.26280	0.53026	631.634	15.18	0.58	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	812.42380	0.81242	699.31820	0.69932	812.424	15.78	0.65	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	975.50260	0.97550	854.60150	0.85460	975.503	16.26	0.70	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	1,007.58630	1.00759	885.25630	0.88526	1,007.586	16.36	0.71	0.00	0	28,358.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	1,048.11950	1.04812	924.07140	0.92407	1,048.119	16.47	0.72	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	1,147.22900	1.14723	1,019.34020	1.01934	1,147.229	16.74	0.75	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	1,172.38570	1.17239	1,043.59420	1.04359	1,172.386	16.81	0.75	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	1,189.23630	1.18924	1,059.85750	1.05986	1,189.236	16.86	0.76	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	1,257.24310	1.25724	1,125.61440	1.12561	1,257.243	17.04	0.77	0.00	0	25,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,395.24790	1.39525	1,260.26460	1.26026	1,395.248	17.38	0.80	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,412.58950	1.41259	1,277.36670	1.27737	1,412.590	17.41	0.80	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,429.98540	1.42999	1,294.52260	1.29452	1,429.985	17.45	0.81	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,553.12720	1.55313	1,415.63180	1.41563	1,553.127	17.69	0.83	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,651.43750	1.65144	1,511.61830	1.51162	1,651.438	17.88	0.84	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,696.53230	1.69653	1,555.72860	1.55573	1,696.532	17.97	0.85	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,705.58100	1.70558	1,564.58350	1.56458	1,705.581	17.99	0.85	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,723.70480	1.72370	1,582.32850	1.58233	1,723.705	18.02	0.85	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,732.78160	1.73278	1,591.21840	1.59122	1,732.782	18.04	0.85	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,787.42790	1.78743	1,644.77460	1.64477	1,787.428	18.14	0.86	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,879.18740	1.87919	1,734.83860	1.73484	1,879.187	18.32	0.87	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	1,971.72780	1.97173	1,825.82770	1.82583	1,971.728	18.49	0.88	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	2,111.83820	2.11184	1,963.85270	1.96385	2,111.838	18.76	0.89	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	54.67270	0.05467	67.36320	0.06736	54.673	19.25	0.08	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	46.44580	0.04645	58.00750	0.05801	46.446	19.51	0.07	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	41.89680	0.04190	53.40170	0.05340	41.897	19.60	0.07	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	34.45150	0.03445	44.81600	0.04482	34.452	19.76	0.06	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	30.76730	0.03077	40.52560	0.04053	30.767	19.86	0.05	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	29.83340	0.02983	39.43360	0.03943	29.833	19.89	0.05	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	27.48250	0.02748	36.67230	0.03667	27.483	19.96	0.05	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	25.31950	0.02532	34.11770	0.03412	25.319	20.03	0.04	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	22.16960	0.02217	30.36680	0.03037	22.170	20.14	0.04	0.00	0	15,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	20.64280	0.02064	28.53470	0.02853	20.643	20.21	0.04	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	20.02240	0.02002	27.78640	0.02779	20.022	20.23	0.03	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	15.38590	0.01539	22.12940	0.02213	15.386	20.46	0.03	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	9.67710	0.00968	15.49780	0.01550	9.677	20.52	0.02	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	7.22200	0.00722	11.81850	0.01182	7.222	20.52	0.01	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	6.93670	0.00694	11.38540	0.01139	6.937	20.52	0.01	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	6.22700	0.00623	10.30210	0.01030	6.227	20.52	0.01	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	5.97890	0.00598	9.92130	0.00992	5.979	20.52	0.01	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	5.00800	0.00501	8.41910	0.00842	5.008	20.52	0.01	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	3.44720	0.00345	5.95600	0.00596	3.447	20.52	0.01	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	3.08190	0.00308	5.36860	0.00537	3.082	20.52	0.01	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	2.29020	0.00229	4.07680	0.00408	2.290	20.52	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.28	Call	2.07250	0.00207	3.71620	0.00372	2.073	20.52	0.00	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	1.79550	0.00180	3.25330	0.00325	1.796	20.52	0.00	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			12.22650	12.22650	12.39070	12.39070		14.47	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,691.88150	1.69188	1,552.53460	1.55253	1,691.881	17.90	0.84	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	26.19150	0.02619	32.65270	0.03265	26.192	20.73	0.04	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	16.39780	0.01640	22.84260	0.02284	16.398	21.06	0.03	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.23150	12.23150	12.39590	12.39590		14.54	0.00	0.00	0	100.00
\$ / R	On 06/07/2018	Any day expiry			12.23830	12.23830	12.40280	12.40280		14.56	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	379.95350	0.37995	305.41880	0.30542	379.953	14.18	0.42	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	151.05700	0.15106	180.19790	0.18020	151.057	17.51	0.20	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	135.04010	0.13504	161.98110	0.16198	135.040	17.73	0.18	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.26200	12.26200	12.42690	12.42690		14.54	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.26870	12.26870	12.43380	12.43380		14.52	0.00	0.00	0	1,000.00
\$ / R	On 24/07/2018	Any day expiry	14.19	Put	2,031.24170	2.03124	1,887.29410	1.88729	2,031.242	18.30	0.86	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	2,271.40160	2.27140	2,123.78630	2.12379	2,271.402	18.71	0.88	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.72	Call	38.02200	0.03802	45.25290	0.04525	38.022	20.82	0.05	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	33.32730	0.03333	39.65720	0.03966	33.327	21.19	0.05	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.27040	12.27040	12.43560	12.43560		14.53	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			12.28030	12.28030	12.44560	12.44560		14.52	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,678.58280	1.67858	1,542.39640	1.54240	1,678.583	17.64	0.80	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	40.64260	0.04064	47.68020	0.04768	40.643	21.05	0.05	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	26.26900	0.02627	34.65500	0.03466	26.269	21.28	0.04	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.29180	12.29180	12.45720	12.45720		14.61	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	539.79950	0.53980	451.89180	0.45189	539.799	14.65	0.49	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,729.00600	1.72901	1,592.14460	1.59214	1,729.006	17.70	0.81	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	34.02660	0.03403	44.02720	0.04403	34.027	21.29	0.05	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.30160	12.30160	12.46720	12.46720		14.60	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.33110	12.33110	12.49710	12.49710		14.69	0.00	0.00	0	1,336.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,669.79740	1.66980	1,536.29240	1.53629	1,669.797	17.49	0.78	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	54.41980	0.05442	62.67890	0.06268	54.420	21.32	0.07	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	34.58380	0.03458	43.93050	0.04393	34.584	21.32	0.04	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			12.35890	12.35890	12.52540	12.52540		14.65	0.00	370,767.00	30	5,291.00

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	11.75	Put	271.38480	0.27138	218.96080	0.21896	271.385	13.46	0.30	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	740.29810	0.74030	640.85820	0.64086	740.298	15.15	0.54	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	767.13460	0.76713	666.05960	0.66606	767.135	15.23	0.55	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	906.81130	0.90681	798.07190	0.79807	906.811	15.62	0.60	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	1,210.39560	1.21040	1,088.53240	1.08853	1,210.396	16.41	0.68	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	247.32230	0.24732	282.66290	0.28266	247.322	17.17	0.26	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	67.81410	0.06781	75.53700	0.07554	67.814	21.09	0.08	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	65.93270	0.06593	73.36360	0.07336	65.933	21.22	0.07	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	61.04840	0.06105	70.42180	0.07042	61.048	21.24	0.07	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	54.00210	0.05400	66.34920	0.06635	54.002	21.24	0.06	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.37700	12.37700	12.54360	12.54360		14.65	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,661.75330	1.66175	1,530.85790	1.53086	1,661.753	17.34	0.76	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	63.00970	0.06301	75.38680	0.07539	63.010	21.22	0.07	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	40.52080	0.04052	50.14660	0.05015	40.521	21.22	0.05	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.42120	12.42120	12.58850	12.58850		14.69	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.42760	12.42760	12.59500	12.59500		14.76	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.43090	12.43090	12.59820	12.59820		14.77	0.00	0.00	0	0.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,652.90570	1.65291	1,523.46590	1.52347	1,652.906	17.18	0.73	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	72.32570	0.07233	87.78510	0.08779	72.326	21.03	0.08	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	48.16880	0.04817	59.25310	0.05925	48.169	21.03	0.05	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.43890	12.43890	12.60630	12.60630		14.75	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	356.87160	0.35687	296.25100	0.29625	356.872	13.70	0.33	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,700.99370	1.70099	1,571.52650	1.57153	1,700.994	17.22	0.74	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	58.75230	0.05875	71.70980	0.07171	58.752	20.99	0.06	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.45180	12.45180	12.61910	12.61910		14.75	0.00	0.00	0	70.00
\$ / R	On 30/11/2018	Any day expiry			12.47910	12.47910	12.64650	12.64650		14.74	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,645.15390	1.64515	1,517.84160	1.51784	1,645.154	17.03	0.71	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	78.26560	0.07827	92.89330	0.09289	78.266	20.86	0.08	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	51.24800	0.05125	61.51880	0.06152	51.248	20.86	0.05	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			12.49680	12.49680	12.66420	12.66420		14.80	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,520.72780	1.52073	1,395.78740	1.39579	1,520.728	16.75	0.69	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	137.74460	0.13774	151.70860	0.15171	137.745	19.79	0.13	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			12.50160	12.50160	12.66910	12.66910		14.80	0.00	0.00	0	11,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.96	Put	995.78200	0.99578	890.30100	0.89030	995.782	15.57	0.57	0.00	0	23,443.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.89	Call	193.47320	0.19347	217.46420	0.21746	193.473	18.40	0.18	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	128.43410	0.12843	140.90220	0.14090	128.434	20.25	0.12	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.24	Call	60.44910	0.06045	71.63910	0.07164	60.449	20.79	0.06	0.00	0	23,443.00
\$ / R	On 31/12/2018	Any day expiry			12.52890	12.52890	12.69650	12.69650		14.84	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,638.22280	1.63822	1,511.37190	1.51137	1,638.223	16.91	0.69	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	83.87060	0.08387	98.12550	0.09813	83.871	20.68	0.08	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	54.79430	0.05479	64.74080	0.06474	54.794	20.68	0.06	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			12.60140	12.60140	12.76930	12.76930		14.96	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			12.65790	12.65790	12.82580	12.82580		15.10	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			12.80860	12.80860	12.97670	12.97670		15.44	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R			On 13/12/2019	Foreign Exchange Future										
					13.12040	13.12040	13.28860	13.28860		15.67	0.00	0.00	0	0.00
\$ / R	20.00	Call	On 13/12/2019	Foreign Exchange Future	146.03170	0.14603	163.43490	0.16343	146.032	20.93	0.09	0.00	0	2,000.00
\$ / R			On 12/06/2020	Foreign Exchange Future	13.46790	13.46790	13.63650	13.63650		16.41	0.00	0.00	0	0.00
\$ / R			On 28/07/2020	Any day expiry	13.55870	13.55870	13.72740	13.72740		16.54	0.00	0.00	0	84,000.00
\$ / R			On 14/09/2020	Foreign Exchange Future	13.65340	13.65340	13.82230	13.82230		16.66	0.00	0.00	0	0.00
\$ / R MAXI			On 19/03/2018	Foreign Exchange Future	12.05210	12.05210	12.21340	12.21340		14.51	0.00	2,169,378.00	180	532.00
\$ / R MAXI			On 18/06/2018	Foreign Exchange Future	12.20780	12.20780	12.37170	12.37170		14.45	0.00	549,351.00	45	47.00
\$ / R MAXI			On 17/09/2018	Foreign Exchange Future	12.35890	12.35890	12.52540	12.52540		14.65	0.00	0.00	0	23.00
\$ / R MAXI			On 14/12/2018	Foreign Exchange Future	12.50160	12.50160	12.66910	12.66910		14.80	0.00	0.00	0	3.00
\$ / R MAXI			On 14/06/2019	Foreign Exchange Future	12.80860	12.80860	12.97670	12.97670		15.44	0.00	0.00	0	0.00
£ / R			On 31/01/2018	Any day expiry	17.01210	17.01210	16.97370	16.97370		17.22	0.00	0.00	0	10.00
£ / R			On 01/03/2018	Any day expiry	17.10260	17.10260	17.06480	17.06480		16.54	0.00	0.00	0	17.00
£ / R			On 15/03/2018	Any day expiry	17.14600	17.14600	17.10790	17.10790		16.36	0.00	0.00	0	38.00
£ / R			On 19/03/2018	Foreign Exchange Future	17.15840	17.15840	17.12020	17.12020		16.23	0.00	20,761,664.00	1,210	191,914.00
£ / R	17.00	Put	On 19/03/2018	Foreign Exchange Future	345.85720	0.34586	358.10940	0.35811	345.857	16.04	0.43	0.00	0	500.00
£ / R	19.00	Call	On 19/03/2018	Foreign Exchange Future	54.59790	0.05460	49.55850	0.04956	54.598	19.53	0.09	0.00	0	1,500.00
£ / R	20.14	Call	On 19/03/2018	Foreign Exchange Future	13.35990	0.01336	11.70810	0.01171	13.360	21.01	0.03	0.00	0	500.00
£ / R			On 30/04/2018	Any day expiry	17.29210	17.29210	17.25370	17.25370		16.02	0.00	0.00	0	6.00
£ / R			On 18/06/2018	Foreign Exchange Future	17.44130	17.44130	17.40360	17.40360		16.11	0.00	0.00	0	7,957.00
£ / R	17.50	Put	On 18/06/2018	Foreign Exchange Future	739.60850	0.73961	751.73630	0.75174	739.609	16.17	0.49	0.00	0	500.00
£ / R	20.40	Call	On 18/06/2018	Foreign Exchange Future	110.22220	0.11022	104.53300	0.10453	110.222	19.46	0.11	0.00	0	500.00
£ / R			On 17/09/2018	Foreign Exchange Future	17.72130	17.72130	17.68400	17.68400		16.02	0.00	0.00	0	4,164.00
£ / R			On 14/12/2018	Foreign Exchange Future	17.99160	17.99160	17.95430	17.95430		15.97	0.00	0.00	0	886.00
£ / R			On 14/06/2019	Foreign Exchange Future	18.57900	18.57900	18.54010	18.54010		15.61	0.00	0.00	0	0.00
¥ / R			On 19/03/2018	Foreign Exchange Future	0.11064	0.11064	0.11096	0.11096		15.37	0.00	0.00	0	115.00
¥ / R			On 18/06/2018	Foreign Exchange Future	0.11270	0.11270	0.11303	0.11303		12.28	0.00	0.00	0	0.00
¥ / R			On 17/09/2018	Foreign Exchange Future	0.11479	0.11479	0.11514	0.11514			0.00	0.00	0	0.00
¥ / R			On 14/06/2019	Foreign Exchange Future	0.12443	0.12443	0.12474	0.12474		22.36	0.00	0.00	0	0.00
€ / R			On 30/01/2018	Any day expiry	14.82630	14.82630	14.88280	14.88280		14.37	0.00	0.00	0	0.00
€ / R			On 31/01/2018	Any day expiry	14.83630	14.83630	14.89500	14.89500		14.43	0.00	0.00	0	151,647.00
€ / R	15.80	Put	On 31/01/2018	Any day expiry	965.58430	0.96558	908.03820	0.90804	965.584	20.30	0.99	0.00	0	193,000.00
€ / R	16.50	Call	On 31/01/2018	Any day expiry	0.12390	0.00012	0.26800	0.00027	0.124	24.47	0.00	0.00	0	15,150.00
€ / R			On 15/02/2018	Any day expiry	14.88300	14.88300	14.94240	14.94240		13.99	0.00	0.00	0	44.00
€ / R			On 28/02/2018	Any day expiry	14.92340	14.92340	14.98330	14.98330		13.86	0.00	0.00	0	337.00
€ / R	16.41	Put	On 28/02/2018	Any day expiry	1,500.59390	1.50059	1,441.90030	1.44190	1,500.594	17.59	0.96	0.00	0	1,647.00
€ / R			On 15/03/2018	Any day expiry	14.97000	14.97000	15.03010	15.03010		14.22	0.00	0.00	0	63.00
€ / R			On 19/03/2018	Foreign Exchange Future	14.98240	14.98240	15.04260	15.04260		14.00	0.00	27,133,126.40	1,811	109,765.00
€ / R	15.05	Put	On 19/03/2018	Foreign Exchange Future	363.44810	0.36345	327.00060	0.32700	363.448	14.26	0.52	0.00	0	5,648.00
€ / R	15.10	Put	On 19/03/2018	Foreign Exchange Future	394.17450	0.39417	356.33170	0.35633	394.174	14.39	0.55	0.00	0	18,643.00
€ / R	16.50	Call	On 19/03/2018	Foreign Exchange Future	34.81290	0.03481	37.87290	0.03787	34.813	17.36	0.08	0.00	0	643.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	17.57900		0.01758		18.88470	0.01888	17.579	18.57	0.04	0.00	0	620.00
€ / R	On 29/03/2018	Any day expiry			15.01400		15.01400		15.07430	15.07430		13.87	0.00	0.00	0	3.00
€ / R	On 18/06/2018	Foreign Exchange Future			15.27040		15.27040		15.33270	15.33270		13.67	0.00	0.00	0	10,865.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	25.83310		0.02583		26.18380	0.02618	25.833	10.76	0.06	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	51.82600		0.05183		46.16640	0.04617	51.826	11.25	0.10	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	514.20170		0.51420		479.82080	0.47982	514.202	13.67	0.48	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,379.25830		1.37926		1,328.37430	1.32837	1,379.258	15.79	0.76	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	37.23600		0.03724		39.25310	0.03925	37.236	18.60	0.05	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	11.88740		0.01189		12.77310	0.01277	11.887	21.47	0.02	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.56240		15.56240		15.62660	15.62660		13.82	0.00	463,012,524.80	29,752	35,169.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	145.96950		0.14597		133.84270	0.13384	145.970	12.16	0.17	213,365,329.25	80,133	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	870.62750		0.87063		826.85340	0.82685	870.628	14.25	0.54	1,084,741,225.98	128,908	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.00	Put	971.63560		0.97164		926.32140	0.92632	971.636	14.47	0.57	278,848,685.10	31,358	21,525.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	77.78840		0.07779		85.95220	0.08595	77.788	18.96	0.08	77,499,586.28	64,454	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	21.63	Call	19.86630		0.01987		25.13660	0.02514	19.866	19.69	0.02	5,577,600.42	15,679	21,525.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.84890		15.84890		15.91330	15.91330		13.93	0.00	0.00	0	2,926.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.45470		16.45470		16.51800	16.51800		14.63	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.08000		94.08000		93.92000	93.92000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.05000		91.05000		90.89000	90.89000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			89.77000		89.77000		89.59000	89.59000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			91.90000		91.90000		91.71000	91.71000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			95.68000		95.68000		95.48000	95.48000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			94.23000		94.23000		94.02000	94.02000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			96.29000		96.29000		96.08000	96.08000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			100.02000		100.02000		99.81000	99.81000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			100.36000		100.36000		100.15000	100.15000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			95.57000		95.57000		95.35000	95.35000			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			99.90000		99.90000		99.89000	99.89000			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			100.02000		100.02000		100.01000	100.01000			0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap			100.43000		100.43000		100.42000	100.42000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap			99.39000		99.39000		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			98.59000		98.59000		98.58000	98.58000			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.49000		98.49000		98.48000	98.48000			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.81000		98.81000		98.80000	98.80000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.14000		99.14000		99.13000	99.13000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.47000		99.47000		99.45000	99.45000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			99.82000		99.82000		99.79000	99.79000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap			100.72000		100.72000		100.69000	100.69000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap			98.43000		98.43000		98.39000	98.39000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
5Y STND	On 17/12/2020	Interest Rate Swap	95.81000	95.81000	95.81000	95.73000	95.73000				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.00000	95.00000	95.00000	94.91000	94.91000				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	94.16000	94.16000	94.16000	94.05000	94.05000				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	94.29000	94.29000	94.29000	94.17000	94.17000				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.46000	96.46000	96.46000	96.32000	96.32000				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.57000	96.57000	96.57000	96.42000	96.42000				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.72000	97.72000	97.72000	97.56000	97.56000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	99.89000	99.89000	99.89000	99.72000	99.72000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	101.11000	101.11000	101.11000	100.94000	100.94000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	96.18000	96.18000	96.18000	96.00000	96.00000				0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	574.85500	574.85500	574.85500	574.56500	574.56500				0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	585.59000	585.59000	585.59000	585.29500	585.29500				0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	666.35700	666.35700	666.35700	665.94600	665.94600				0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	678.79900	678.79900	678.79900	678.38300	678.38300				0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	603.44900	603.44900	603.44900	603.45200	603.45200				0.00	0.00	0	563.00
ALBI	On 03/05/2018	Index Future	614.71700	614.71700	614.71700	614.72100	614.72100				0.00	0.00	0	609.00
AU\$ / R	On 28/02/2018	Any day expiry	9.70450	9.70450	9.70450	9.72120	9.72120			13.29	0.00	0.00	0	46.00
AU\$ / R	On 15/03/2018	Any day expiry	9.72560	9.72560	9.72560	9.74220	9.74220			13.32	0.00	0.00	0	4.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	9.73120	9.73120	9.73120	9.74780	9.74780			13.22	0.00	3,162,640.00	325	11,898.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.85710	9.85710	9.85710	9.87430	9.87430			13.18	0.00	0.00	0	5,534.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.98120	9.98120	9.98120	9.99940	9.99940			13.33	0.00	0.00	0	400.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.09920	10.09920	10.09920	10.11720	10.11720			13.51	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.35180	10.35180	10.35180	10.36630	10.36630			13.11	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	9.77190	9.77190	9.77190	9.79770	9.79770			14.25	0.00	0.00	0	750.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.90790	9.90790	9.90790	9.93430	9.93430			15.42	0.00	0.00	0	100.00
CHF / R	On 19/03/2018	Foreign Exchange Future	12.81070	12.81070	12.81070	12.78130	12.78130			13.17	0.00	0.00	0	1,215.00
CHF / R	On 18/06/2018	Foreign Exchange Future	13.07090	13.07090	13.07090	13.04140	13.04140			13.12	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.33450	13.33450	13.33450	13.30450	13.30450			0.00	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.41560	14.41560	14.41560	14.37110	14.37110			14.32	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	1.88950	1.88950	1.88950	1.89920	1.89920			14.66	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.90470	1.90470	1.90470	1.91430	1.91430			14.41	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.91970	1.91970	1.91970	1.92950	1.92950			0.00	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	1.96900	1.96900	1.96900	1.97370	1.97370			14.59	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future	2.02470	2.02470	2.02470	2.03280	2.03280			15.68	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.06480	2.06480	2.06480	2.07360	2.07360			14.88	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
DKK / R	On 17/09/2018	Foreign Exchange Future		2.10530	2.10530		2.11430	2.11430			0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.32050	2.32050		2.32770	2.32770		15.71	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		10.57880	79.69114		10.57206	79.73311			0.00	0.00	0	1,455.00
ES33	On 03/05/2018	Bond Future		10.67092	77.38765		10.66385	77.43102			0.00	0.00	0	9,466.00
ES33	On 02/08/2018	Bond Future		10.76483	78.83275		10.75753	78.87684			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		10.74324	83.17762		10.72625	83.29948			0.00	0.00	0	798.00
ES42	On 03/05/2018	Bond Future		10.83409	80.46946		10.81643	80.59422			0.00	0.00	0	7,957.00
ES42	On 02/08/2018	Bond Future		10.92502	81.97180		10.90678	82.09879			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		602.26100	602.26100		602.17600	602.17600			0.00	1,933,257,810.00	321	183.00
GOVI	On 03/05/2018	GOVI		613.50700	613.50700		613.42100	613.42100			0.00	1,411,066,100.00	230	550.00
HK\$/R	On 19/03/2018	Foreign Exchange Future		1.54350	1.54350		1.56420	1.56420		14.59	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future		1.56650	1.56650		1.58760	1.58760		14.20	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.58840	1.58840		1.60980	1.60980			0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.71380	1.71380		1.73520	1.73520		15.68	0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future		130.64780	130.64780		130.66360	130.66360			0.00	0.00	0	1,091.00
I2025	On 03/05/2018	Bond Future		133.09484	133.09484		133.11197	133.11197			0.00	0.00	0	21.00
I2025	On 02/08/2018	Bond Future		135.55269	135.55269		135.57138	135.57138			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		100.65213	100.65213		100.66275	100.66275			0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future		101.51935	101.51935		101.53089	101.53089			0.00	0.00	0	1,370.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2029	On 02/08/2018	Bond Future	103.42794		103.42794		103.44066	103.44066			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future	104.86228		104.86228		104.87301	104.87301			0.00	0.00	0	5,730.00
I2033	On 03/05/2018	Bond Future	105.73852		105.73852		105.75018	105.75018			0.00	0.00	0	1,282.00
I2033	On 02/08/2018	Bond Future	107.72645		107.72645		107.73934	107.73934			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	125.76198		125.76198		125.97449	125.97449			0.00	0.00	0	16,668.00
I2038	On 03/05/2018	Bond Future	128.11767		128.11767		128.33513	128.33513			0.00	0.00	0	6,293.00
I2038	On 02/08/2018	Bond Future	130.47635		130.47635		130.69911	130.69911			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	120.71667		120.71667		120.72735	120.72735			0.00	0.00	0	18,669.00
I2046	On 03/05/2018	Bond Future	121.37803		121.37803		121.38997	121.38997			0.00	0.00	0	8,964.00
I2046	On 02/08/2018	Bond Future	123.65987		123.65987		123.67319	123.67319			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	126.07673		126.07673		126.08776	126.08776			0.00	0.00	0	19,586.00
I2050	On 03/05/2018	Bond Future	128.43820		128.43820		128.45041	128.45041			0.00	0.00	0	7,179.00
I2050	On 02/08/2018	Bond Future	129.11987		129.11987		129.13353	129.13353			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	250.27400		250.27400		250.37400	250.37400			0.00	1,036,134,360.00	414	875.00
IGOV	On 03/05/2018	Index Future	254.96100		254.96100		255.06400	255.06400			0.00	1,055,538,540.00	414	683.00
JIBAR FUTURE	On 21/02/2018	Jibar Tradeable Future	6.98000		93.02000		6.98000	93.02000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	6.85000		93.15000		6.85000	93.15000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 18/04/2018	Jibar Tradeable Future	6.72000		93.28000		6.72000	93.28000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	6.73000		93.27000		6.73000	93.27000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	6.80000		93.20000		6.80000	93.20000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future	6.87000		93.13000		6.87000	93.13000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future	6.95000		93.05000		6.95000	93.05000			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	0.11670		0.11670		0.11790	0.11790			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future	0.11650		0.11650		0.11750	0.11750			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future	0.11620		0.11620		0.11720	0.11720			0.00	0.00	0	562.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.11320		0.11320		0.11230	0.11230			0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future	1.55970		1.55970		1.56310	1.56310		14.62	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future	1.58520		1.58520		1.58900	1.58900		14.99	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future	1.61040		1.61040		1.61450	1.61450			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.68910		1.68910		1.69220	1.69220		14.00	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 19/03/2018	Foreign Exchange Future			8.93390		8.93390		8.96880	8.96880		14.61	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			9.04440		9.04440		9.07970	9.07970		14.60	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			9.15450		9.15450		9.19010	9.19010			0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.84110		9.84110		9.87370	9.87370		14.51	0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.25300		1.25300		1.25500	1.25500			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.26640		1.26640		1.26370	1.26370			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.28100		1.28100		1.27150	1.27150			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.36380		1.36380		1.36100	1.36100			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.42370		1.42370		1.40180	1.40180			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.42870		1.42870		1.40670	1.40670			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.43390		1.43390		1.41190	1.41190			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.24310		1.24310		1.23170	1.23170			0.00	24,501,501.00	19,710	100.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.25090		1.25090		1.23930	1.23930			0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.25920		1.25920		1.24760	1.24760			0.00	0.00	0	0.00
R / ¥EN	On 19/03/2018	Foreign Exchange Future			9.03830		9.03830	0.10950	9.01240	9.01240		75.22	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.87300		8.87300	0.10950	8.84690	8.84690		136.02	0.00	0.00	0	0.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.71130		8.71130	0.10950	8.68520	8.68520			0.00	0.00	0	0.00
R186	On 01/02/2018	Bond Future			8.35358		114.59750		8.36496	114.52118		7.53	0.00	3,809,908,485.00	33,246	60,871.00
R186	On 01/02/2018	Bond Future	7.75	Call	0.37000		0.00037		1.58000	0.00158	0.370	7.76	0.00	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	1,138.64000		1.13864		1,143.66000	1.14366	1,138.640	7.53	0.78	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	10.25000		0.01025		27.15000	0.02715	10.250	7.71	0.02	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.00	Put	0.23000		0.00023		1.40000	0.00140	0.230	7.89	0.00	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	0.00000		0.00000		0.04000	0.00004	0.000	8.07	0.00	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.65	Put	0.00000		0.00000		0.00000	0.00000	0.000	8.25	0.00	0.00	0	1,950.00
R186	On 03/05/2018	Bond Future			8.38847		116.73741		8.40024	116.66035		7.79	0.00	5,138,897,525.61	44,021	82,417.00
R186	On 03/05/2018	Bond Future	8.00	Call	932.60000		0.93260		926.23000	0.92623	932.600	7.99	0.31	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	8.40	Call	1,936.37000		1.93637		1,916.28000	1.91628	1,936.370	7.83	0.51	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	8.70	Put	1,068.16000		1.06816		1,111.52000	1.11152	1,068.160	7.94	0.33	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.85	Put	796.52000		0.79652		833.14000	0.83314	796.520	8.06	0.26	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	9.30	Call	6,072.39000		6.07239		6,015.06000	6.01506	6,072.390	8.40	0.88	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.72	Put	102.04000		0.10204		111.46000	0.11146	102.040	8.55	0.05	0.00	0	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	93.29000		0.09329		102.09000	0.10209	93.290	8.55	0.04	0.00	0	3,200.00
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

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
R197	On 01/02/2018	Bond Future			297.81537		297.81537		297.85123	297.85123			0.00	11,316,984.06	38	641.00
R197	On 03/05/2018	Bond Future			303.39354		303.39354		303.43249	303.43249			0.00	11,528,954.52	38	2,388.00
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			237.23694		237.23694		237.55318	237.55318		4.66	0.00	0.00	0	17,923.00
R202	On 03/05/2018	Bond Future			241.68021		241.68021		242.00432	242.00432		4.60	0.00	0.00	0	9,901.00
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			7.66183		103.76039		7.67257	103.71593		4.66	0.00	470,034,566.70	4,530	18,465.00
R2023	On 03/05/2018	Bond Future			7.66619		101.76814		7.67743	101.72350		4.76	0.00	457,142,484.88	4,492	22,898.00
R2023	On 03/05/2018	Bond Future	9.19	Put	14.20000		0.01420		15.80000	0.01580	14.200	5.22	0.01	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			8.86931		93.79299		8.89591	93.60776			0.00	1,641,189,739.02	17,498	44,386.00
R2030	On 03/05/2018	Bond Future			8.91542		95.54438		8.94285	95.35634			0.00	1,671,835,561.24	17,498	28,586.00
R2030	On 02/08/2018	Bond Future			8.96421		93.32301		8.99262	93.13151			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			9.07463		96.40714		9.09644	96.24342		10.89	0.00	1,307,859,261.24	13,566	33,512.00
R2032	On 01/02/2018	Bond Future	9.20	Call	1,195.36000		1.19536		1,212.10000	1.21210	1,195.360	10.91	0.73	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	1,782.68000		1.78268		1,743.48000	1.74348	1,782.680	10.94	0.86	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	2,442.04000		2.44204		2,353.27000	2.35327	2,442.040	11.03	0.94	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	2,785.86000		2.78586		2,677.34000	2.67734	2,785.860	11.08	0.96	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.12194		94.05018		9.14438	93.88402		11.88	0.00	998,436,710.88	10,616	19,644.00
R2032	On 02/08/2018	Bond Future			9.17009		95.80633		9.19327	95.63705		12.11	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			9.30010		100.28570		9.30201	100.26996			0.00	1,048,386,707.80	10,454	36,961.00
R2035	On 03/05/2018	Bond Future			9.34941		97.65805		9.35129	97.64273			0.00	1,020,917,254.70	10,454	39,534.00
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			9.38480		92.36290		9.38649	92.34894		12.91	0.00	772,430,932.70	8,363	34,313.00
R2037	On 01/02/2018	Bond Future	9.88	Call	3,962.20000		3.96220		3,966.46000	3.96646	3,962.200	13.34	0.99	0.00	0	2,070.00
R2037	On 01/02/2018	Bond Future	10.32	Put	0.01000		0.00001		0.23000	0.00023	0.010	13.82	0.00	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.72	Put	0.00000		0.00000		0.00000	0.00000	0.000	14.02	0.00	0.00	0	2,000.00
R2037	On 03/05/2018	Bond Future			9.43720		94.08761		9.43887	94.07398		13.53	0.00	786,854,682.43	8,363	21,327.00
R2037	On 02/08/2018	Bond Future			9.49218		91.58867		9.49390	91.57480		14.47	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			6.92408		101.91434		6.93027	101.90914		0.48	0.00	2,853,601.52	28	24,983.00
R204	On 03/05/2018	Bond Future			6.66917		103.81739		6.67683	103.81275		0.50	0.00	2,906,886.92	28	9,396.00
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

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 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			9.45981		95.92236		9.44646	96.04093		13.48	0.00	12,182,139.72	127	27,491.00
R2040	On 03/05/2018	Bond Future			9.51243		97.71354		9.49861	97.83496		14.13	0.00	12,409,619.58	127	5,139.00
R2040	On 03/05/2018	Bond Future	9.00	Call	1,228.48000		1.22848		1,278.93000	1.27893	1,228.480	14.46	0.28	0.00	0	1,500.00
R2040	On 03/05/2018	Bond Future	10.00	Call	5,446.26000		5.44626		5,550.61000	5.55061	5,446.260	14.75	0.73	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			9.56756		95.03202		9.55332	95.15569		15.13	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			9.48464		93.09345		9.46621	93.26002		14.17	0.00	0.00	0	19,222.00
R2044	On 03/05/2018	Bond Future			9.53544		94.83172		9.51641	95.00200		14.87	0.00	0.00	0	6,148.00
R2044	On 02/08/2018	Bond Future			9.58855		92.22154		9.56895	92.39503		15.94	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 01/02/2018	Bond Future			9.45971		96.79608		9.44141	96.96664		14.02	0.00	126,222,088.32	1,304	47,956.00
R2048	On 03/05/2018	Bond Future			9.50560		94.16668		9.48671	94.34114		15.43	0.00	122,793,350.72	1,304	29,385.00
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			6.96581		100.94132		6.99471	100.88955		1.37	0.00	324,324,461.16	3,213	35,827.00
R207	On 03/05/2018	Bond Future			6.88177		102.82618		6.91482	102.77410		1.38	0.00	330,380,516.34	3,213	15,808.00
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			7.25419		100.98409		7.27914	100.91561		2.41	0.00	588,333,308.34	5,826	29,534.00
R208	On 03/05/2018	Bond Future			7.22538		99.46846		7.25244	99.39939		2.58	0.00	579,503,247.96	5,826	25,917.00
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			9.27941		75.84918		9.27102	75.90754		13.02	0.00	9,556,996.68	126	140,357.00
R209	On 01/02/2018	Bond Future	9.32	Call	737.21000		0.73721		916.31000	0.91631	737.210	13.10	0.58	0.00	0	157.00
R209	On 01/02/2018	Bond Future	9.33	Call	777.90000		0.77790		956.70000	0.95670	777.900	13.11	0.60	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.52	Call	1,744.29000		1.74429		1,882.90000	1.88290	1,744.290	13.33	0.87	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.59	Put	51.78000		0.05178		111.09000	0.11109	51.780	13.41	0.08	0.00	0	377.00
R209	On 01/02/2018	Bond Future	9.75	Call	3,175.78000		3.17578		3,257.01000	3.25701	3,175.780	13.60	0.98	0.00	0	5,000.00
R209	On 01/02/2018	Bond Future	9.85	Put	2.65000		0.00265		13.37000	0.01337	2.650	13.72	0.01	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	9.87	Put	2.04000		0.00204		11.12000	0.01112	2.040	13.74	0.00	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.88	Put	1.78000		0.00178		10.13000	0.01013	1.780	13.75	0.00	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.89	Put	1.56000		0.00156		9.22000	0.00922	1.560	13.76	0.00	0.00	0	157.00
R209	On 01/02/2018	Bond Future	10.00	Put	0.33000		0.00033		3.13000	0.00313	0.330	13.89	0.00	0.00	0	7,488.00
R209	On 01/02/2018	Bond Future	10.10	Put	0.07000		0.00007		1.09000	0.00109	0.070	14.01	0.00	0.00	0	3,000.00

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
R209	On 01/02/2018	Bond Future	10.22	Put	0.01000		0.00001		0.28000	0.00028	0.010	14.15	0.00	0.00	0	739.00
R209	On 03/05/2018	Bond Future			9.32488		74.11615		9.31618	74.17609		14.26	0.00	370,580,750.00	5,000	51,753.00
R209	On 03/05/2018	Bond Future	9.75	Call	3,908.76000		3.90876	4,008.74000	4.00874	3,908.760		14.58	0.71	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.00	Put	673.77000		0.67377	710.39000	0.71039	673.770		14.89	0.20	0.00	0	5,000.00
R209	On 03/05/2018	Bond Future	10.22	Put	440.30000		0.44030	471.75000	0.47175	440.300		15.16	0.14	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	142.15000		0.14215	144.79000	0.14479	142.150		15.52	0.05	0.00	0	435.00
R209	On 02/08/2018	Bond Future			9.37088		75.50012	9.36194	75.56113			14.63	0.00	0.00	0	0.00
R209	On 02/08/2018	Bond Future	9.66	Call	4,239.42000		4.23942	4,291.46000	4.29146	4,239.420		14.83	0.62	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	1,232.64000		1.23264	1,230.17000	1.23017	1,232.640		15.50	0.24	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	533.28000		0.53328	533.80000	0.53380	533.280		15.86	0.12	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.41286		73.80414	9.40338	73.86825			15.34	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	9.34	Call	3,758.90000		3.75890	3,807.15000	3.80715	3,758.900		15.45	0.51	0.00	0	255.00
R209	On 01/11/2018	Bond Future	9.94	Put	2,520.14000		2.52014	2,512.22000	2.51222	2,520.140		15.90	0.34	0.00	0	255.00
R209	On 01/11/2018	Bond Future	10.57	Put	1,432.11000		1.43211	1,431.45000	1.43145	1,432.110		16.59	0.22	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			187.04973		187.04973	187.07013	187.07013				0.00	0.00	0	1,460.00
R210	On 03/05/2018	Bond Future			188.12821		188.12821	188.15053	188.15053				0.00	0.00	0	699.00
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			151.15090		151.15090	151.19890	151.19890				0.00	0.00	0	3,825.00
R212	On 03/05/2018	Bond Future			153.98200		153.98200	154.03209	154.03209				0.00	0.00	0	2,818.00
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			8.94445		88.26004	8.96619	88.11180			10.65	0.00	132,125,279.88	1,497	50,146.00
R213	On 03/05/2018	Bond Future			8.98619		86.35862	9.00855	86.20813			11.60	0.00	129,278,854.14	1,497	17,626.00
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			9.42965		75.48963	9.41132	75.62281			13.89	0.00	271,234,240.59	3,593	39,136.00
R214	On 03/05/2018	Bond Future			9.47488		73.60326	9.45598	73.73943			15.25	0.00	264,456,513.18	3,593	21,145.00
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			22,270.78000		22,270.78000	22,375.56000	22,375.56000				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 19/03/2018		Foreign Exchange Future	9.22240	9.22240		9.27130	9.27130		13.40	0.00	0.00	0	0.00
SGD / R	On 18/06/2018		Foreign Exchange Future	9.36100	9.36100		9.41020	9.41020		13.46	0.00	0.00	0	0.00
SGD / R	On 17/09/2018		Foreign Exchange Future	9.49670	9.49670		9.54730	9.54730			0.00	0.00	0	0.00
SGD / R	On 14/06/2019		Foreign Exchange Future	10.27740	10.27740		10.32560	10.32560		13.97	0.00	0.00	0	0.00
TRY / R	On 19/03/2018		Foreign Exchange Future	3.17610	3.17610		3.17960	3.17960		12.95	0.00	0.00	0	433.00
TRY / R	On 18/06/2018		Foreign Exchange Future	3.13340	3.13340		3.13460	3.13460		13.20	0.00	0.00	0	0.00
TRY / R	On 17/09/2018		Foreign Exchange Future	3.08660	3.08660		3.08740	3.08740			0.00	0.00	0	0.00
TRY / R	On 14/06/2019		Foreign Exchange Future	3.08060	3.08060		3.05700	3.05700		13.98	0.00	0.00	0	0.00
ZMW / R	On 19/03/2018		Foreign Exchange Future	1.21420	1.21420		1.23080	1.23080			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018		Foreign Exchange Future	1.19400	1.19400		1.21040	1.21040			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018		Foreign Exchange Future	1.17540	1.17540		1.19150	1.19150			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 :												32,115,471,877.96	815,441	7 495 673.00
Grand Total:												32,115,471,877.96	815,441	7 495 673.00