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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 25/01/2018

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 25/01/2018	Any day expiry	11.89080	11.89080		11.96090	11.96090		17.70	0.00	835,450.00	70	0.00	
\$ / R	On 31/01/2018	Any day expiry	11.89450	11.89450		11.96820	11.96820		14.27	0.00	0.00	0	144,845.00	
\$ / R	On 31/01/2018	Any day expiry	11.96	Put	126.72360	0.12672	90.81920	0.09082	126.724	14.79	0.61	0.00	0	300.00
\$ / R	On 31/01/2018	Any day expiry	11.98	Call	54.89440	0.05489	90.04990	0.09005	54.894	14.96	0.36	0.00	0	300.00
\$ / R	On 31/01/2018	Any day expiry	12.18	Put	302.89530	0.30290	243.62930	0.24363	302.895	16.69	0.86	0.00	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry	12.22	Call	13.72900	0.01373	25.46150	0.02546	13.729	17.04	0.11	0.00	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry	12.25	Put	366.99150	0.36699	303.28600	0.30329	366.992	17.30	0.91	0.00	0	440.00
\$ / R	On 31/01/2018	Any day expiry	12.32	Put	433.08980	0.43309	366.16900	0.36617	433.090	17.91	0.94	0.00	0	460.00
\$ / R	On 31/01/2018	Any day expiry	12.36	Call	5.99450	0.00599	11.38320	0.01138	5.995	18.25	0.05	0.00	0	440.00
\$ / R	On 31/01/2018	Any day expiry	12.41	Call	4.47190	0.00447	8.49040	0.00849	4.472	18.69	0.04	0.00	0	460.00
\$ / R	On 31/01/2018	Any day expiry	12.80	Put	905.95650	0.90596	832.91310	0.83291	905.956	21.75	1.00	0.00	0	25,000.00
\$ / R	On 31/01/2018	Any day expiry	13.16	Put	1,265.57780	1.26558	1,192.05660	1.19206	1,265.578	24.76	1.00	0.00	0	19,500.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	1,355.56230	1.35556	1,281.98330	1.28198	1,355.562	25.85	1.00	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	1,375.55940	1.37556	1,301.97040	1.30197	1,375.559	26.09	1.00	0.00	0	2,883.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	1,405.55550	1.40556	1,331.95310	1.33195	1,405.555	26.45	1.00	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	1,505.54490	1.50554	1,431.90860	1.43191	1,505.545	27.65	1.00	0.00	0	168,000.00

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	13.90	Call	0.02080	0.00002	0.02600	0.00003	0.021	33.67	0.00	0.00	0	42,000.00
\$ / R	On 31/01/2018	Any day expiry	14.00	Call	0.01870	0.00002	0.02050	0.00002	0.019	34.87	0.00	0.00	0	23,300.00
\$ / R	On 31/01/2018	Any day expiry	14.25	Call	0.01500	0.00002	0.01210	0.00001	0.015	37.88	0.00	0.00	0	29,000.00
\$ / R	On 01/02/2018	Any day expiry			11.89630	11.89630	11.97010	11.97010		14.34	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	1,253.85850	1.25386	1,180.38840	1.18039	1,253.859	24.10	1.00	0.00	0	3,496.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	0.21050	0.00021	0.42540	0.00043	0.211	56.01	0.00	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	0.27120	0.00027	1.28800	0.00129	0.271	61.25	0.00	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.79	Call	0.12780	0.00013	0.84170	0.00084	0.128	61.25	0.00	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	15.88	Call	0.09890	0.00010	0.69030	0.00069	0.099	61.25	0.00	0.00	0	773.00
\$ / R	On 02/02/2018	Any day expiry			11.89820	11.89820	11.97190	11.97190		14.57	0.00	0.00	0	0.00
\$ / R	On 06/02/2018	Any day expiry			11.90550	11.90550	11.97910	11.97910		14.33	0.00	0.00	0	0.00
\$ / R	On 06/02/2018	Any day expiry	13.20	Put	1,295.17170	1.29517	1,221.82750	1.22183	1,295.172	21.71	1.00	0.00	0	35,000.00
\$ / R	On 06/02/2018	Any day expiry	13.80	Put	1,894.56730	1.89457	1,820.98250	1.82098	1,894.567	24.53	1.00	0.00	0	35,000.00
\$ / R	On 08/02/2018	Any day expiry			11.90910	11.90910	11.98260	11.98260		14.57	0.00	0.00	0	0.00
\$ / R	On 08/02/2018	Any day expiry	13.16	Put	1,252.02630	1.25203	1,178.98650	1.17899	1,252.026	20.68	0.99	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	13.86	Put	1,950.96820	1.95097	1,877.49220	1.87749	1,950.968	23.31	1.00	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	15.05	Call	0.16130	0.00016	0.13920	0.00014	0.161	37.02	0.00	0.00	0	1,880.00
\$ / R	On 09/02/2018	Any day expiry			11.91090	11.91090	11.98440	11.98440		14.67	0.00	0.00	0	1,346.00
\$ / R	On 12/02/2018	Any day expiry			11.91620	11.91620	11.98980	11.98980		14.42	0.00	0.00	0	0.00
\$ / R	On 12/02/2018	Any day expiry	13.75	Put	1,834.12410	1.83412	1,760.67160	1.76067	1,834.124	22.12	1.00	0.00	0	20,000.00
\$ / R	On 12/02/2018	Any day expiry	13.90	Put	1,984.01180	1.98401	1,910.51100	1.91051	1,984.012	22.77	1.00	0.00	0	20,000.00
\$ / R	On 13/02/2018	Any day expiry			11.91790	11.91790	11.99160	11.99160		14.51	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			11.92150	11.92150	11.99510	11.99510		14.63	0.00	0.00	0	12.00
\$ / R	On 16/02/2018	Any day expiry			11.92320	11.92320	11.99690	11.99690		14.91	0.00	0.00	0	0.00
\$ / R	On 16/02/2018	Any day expiry	14.20	Put	2,277.15590	2.27716	2,203.58170	2.20358	2,277.156	24.16	1.00	0.00	0	20,000.00
\$ / R	On 28/02/2018	Any day expiry			11.94450	11.94450	12.01830	12.01830		14.73	0.00	0.00	0	3,201.00
\$ / R	On 28/02/2018	Any day expiry	12.50	Call	64.91070	0.06491	79.54750	0.07955	64.911	16.84	0.20	0.00	0	3,450.00
\$ / R	On 28/02/2018	Any day expiry	13.80	Call	2.70660	0.00271	3.64310	0.00364	2.707	20.34	0.01	0.00	0	8,500.00
\$ / R	On 28/02/2018	Any day expiry	14.18	Put	2,236.59190	2.23659	2,163.15980	2.16316	2,236.592	21.30	1.00	0.00	0	2,186.00
\$ / R	On 01/03/2018	Any day expiry			11.94620	11.94620	12.02010	12.02010		14.74	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry			11.94800	11.94800	12.02190	12.02190		14.77	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry	13.40	Put	1,460.73340	1.46073	1,389.57990	1.38958	1,460.733	19.33	0.97	0.00	0	100,000.00
\$ / R	On 15/03/2018	Any day expiry			11.97100	11.97100	12.04500	12.04500		14.61	0.00	0.00	0	5,607.00
\$ / R	On 19/03/2018	Foreign Exchange Future			11.97810	11.97810	12.05210	12.05210		14.52	0.00	1,013,011,873.20	84,572	890,001.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.50	Put	73.23960	0.07324	57.72020	0.05772	73.240	13.47	0.21	0.00	0	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.60	Put	101.43010	0.10143	0.00000	0.00000	101.430	13.70	0.26	2,340,524.03	750	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.85	Put	199.70700	0.19971	0.00000	0.00000	199.707	14.29	0.41	245,589,084.50	50,000	25,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.98	Put	267.22770	0.26723	229.95410	0.22995	267.228	14.62	0.49	0.00	0	25,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	278.85150	0.27885	240.28850	0.24029	278.852	14.69	0.50	0.00	0	227,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.13	Put	359.99220	0.35999	314.93150	0.31493	359.992	15.14	0.58	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.20	Put	407.40150	0.40740	359.64020	0.35964	407.402	15.39	0.61	0.00	0	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.25	Put	442.71530	0.44272	393.14070	0.39314	442.715	15.56	0.64	0.00	0	3,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	524.26690	0.52427	471.04880	0.47105	524.267	15.94	0.69	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	555.12600	0.55513	500.70020	0.50070	555.126	16.08	0.70	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	12.47	Call	118.61990	0.11862	0.00000	0.00000	118.620	16.32	0.27	2,411,548.98	750	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	634.76700	0.63477	577.58310	0.57758	634.767	16.42	0.74	0.00	0	25,380.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Call	80.12600	0.08013	93.13610	0.09314	80.126	17.03	0.19	0.00	0	11,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Put	802.02600	0.80203	741.03610	0.74104	802.026	17.03	0.81	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.75	Call	73.47590	0.07348	85.50200	0.08550	73.476	17.18	0.18	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.82	Put	906.99180	0.90699	843.75560	0.84376	906.992	17.38	0.84	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	1,014.82140	1.01482	949.71080	0.94971	1,014.821	17.73	0.87	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.95	Call	52.02000	0.05202	60.76800	0.06077	52.020	17.76	0.13	0.00	0	13,200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Call	47.74330	0.04774	55.81720	0.05582	47.743	17.90	0.12	0.00	0	21,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	1,069.64330	1.06964	1,003.71720	1.00372	1,069.643	17.90	0.88	102,344,637.62	9,740	95,146.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Put	1,255.25130	1.25525	1,187.74610	1.18775	1,255.251	18.40	0.91	0.00	0	1,073.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Call	33.35130	0.03335	39.84610	0.03985	33.351	18.40	0.09	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.21	Put	1,264.56640	1.26457	1,197.08550	1.19709	1,264.566	18.41	0.91	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	1,273.89530	1.27390	1,206.43720	1.20644	1,273.895	18.42	0.91	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	1,301.95690	1.30196	1,234.55880	1.23456	1,301.957	18.46	0.92	0.00	0	2,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.32	Put	1,367.85270	1.36785	1,299.64960	1.29965	1,367.853	18.54	0.93	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.35	Call	24.35980	0.02436	29.83760	0.02984	24.360	18.57	0.07	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	1,424.75920	1.42476	1,355.93330	1.35593	1,424.759	18.61	0.94	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	1,443.80780	1.44381	1,374.78770	1.37479	1,443.808	18.63	0.94	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	17.68690	0.01769	21.78760	0.02179	17.687	18.75	0.05	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	1,539.58690	1.53959	1,469.68760	1.46969	1,539.587	18.75	0.95	0.00	0	17,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.52	Put	1,558.84060	1.55884	1,488.78360	1.48878	1,558.841	18.77	0.95	0.00	0	3,600.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	1,636.14630	1.63615	1,565.50930	1.56551	1,636.146	18.87	0.96	0.00	0	197,389.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.66	Call	12.50000	0.01250	15.47950	0.01548	12.500	18.94	0.04	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.70	Call	11.45160	0.01145	14.19860	0.01420	11.452	18.98	0.03	0.00	0	25,150.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.74	Put	1,772.38840	1.77239	1,700.91880	1.70092	1,772.388	19.03	0.97	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	10.03660	0.01004	12.46490	0.01246	10.037	19.06	0.03	0.00	0	4,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.79	Call	9.39380	0.00939	11.67590	0.01168	9.394	19.09	0.03	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.84	Put	1,870.31000	1.87031	1,798.36640	1.79837	1,870.310	19.15	0.97	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	1,939.09880	1.93910	1,866.87380	1.86687	1,939.099	19.23	0.98	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Call	6.88520	0.00689	8.58650	0.00859	6.885	19.26	0.02	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Put	1,958.78520	1.95879	1,886.48650	1.88649	1,958.785	19.26	0.98	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.95	Put	1,978.48480	1.97848	1,906.11520	1.90612	1,978.485	19.28	0.98	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.98	Put	2,008.05800	2.00806	1,935.58740	1.93559	2,008.058	19.31	0.98	0.00	0	200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	5.88870	0.00589	7.35400	0.00735	5.889	19.34	0.02	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.02	Call	5.63080	0.00563	7.03460	0.00703	5.631	19.36	0.02	0.00	0	55.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05	Put	2,077.16460	2.07716	2,004.48060	2.00448	2,077.165	19.40	0.98	0.00	0	500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.07	Call	5.03350	0.00503	6.29390	0.00629	5.034	19.42	0.02	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.12	Call	4.49840	0.00450	5.62930	0.00563	4.498	19.48	0.01	0.00	0	4,951.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.16	Put	2,186.01090	2.18601	2,113.04720	2.11305	2,186.011	19.53	0.99	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	2,205.82960	2.20583	2,132.82150	2.13282	2,205.830	19.55	0.99	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Call	3.75630	0.00376	4.70560	0.00471	3.756	19.57	0.01	0.00	0	73.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.22	Put	2,245.49040	2.24549	2,172.39880	2.17240	2,245.490	19.60	0.99	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.42	Call	2.59250	0.00259	2.86470	0.00286	2.593	20.13	0.01	0.00	0	5,460.00

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\$ / R	On 19/03/2018	Foreign Exchange Future	14.44	Call	2.56980	0.00257	2.73780	0.00274	2.570	20.24	0.01	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	2.55880	0.00256	2.67640	0.00268	2.559	20.30	0.01	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	2,514.41610	2.51442	2,440.52420	2.44052	2,514.416	20.52	0.99	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	2,524.40580	2.52441	2,450.51200	2.45051	2,524.406	20.57	0.99	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Call	2.50580	0.00251	2.61200	0.00261	2.506	20.57	0.01	0.00	0	10,490.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	2,544.38570	2.54439	2,470.48820	2.47049	2,544.386	20.68	0.99	0.00	0	850.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.54	Call	2.46620	0.00247	2.56510	0.00257	2.466	20.79	0.01	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.57	Call	2.43800	0.00244	2.53170	0.00253	2.438	20.95	0.01	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.60	Call	2.41110	0.00241	2.49990	0.00250	2.411	21.12	0.01	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	2.29290	0.00229	2.35950	0.00236	2.293	21.94	0.01	0.00	0	25,047.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	2.22180	0.00222	2.27460	0.00227	2.222	22.54	0.01	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	2.19870	0.00220	2.24690	0.00225	2.199	22.76	0.01	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	2.19320	0.00219	2.24030	0.00224	2.193	22.81	0.01	0.00	0	18,718.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	2.14710	0.00215	2.18460	0.00218	2.147	23.30	0.01	0.00	0	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	2.09900	0.00210	2.12610	0.00213	2.099	23.90	0.01	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	2.04660	0.00205	2.06090	0.00206	2.047	24.72	0.01	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	1.99630	0.00200	1.99600	0.00200	1.996	25.82	0.01	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	1.98860	0.00199	1.98570	0.00199	1.989	26.04	0.01	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	1.90380	0.00190	1.96950	0.00197	1.904	26.31	0.01	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	1.49220	0.00149	1.80470	0.00180	1.492	26.31	0.00	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	0.78380	0.00078	0.95660	0.00096	0.784	26.31	0.00	0.00	0	13,176.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	0.55780	0.00056	0.68390	0.00068	0.558	26.31	0.00	0.00	0	225,000.00
\$ / R	On 22/03/2018	Any day expiry			11.98340	11.98340	12.05750	12.05750		14.53	0.00	0.00	0	0.00
\$ / R	On 22/03/2018	Any day expiry	12.00	Call	267.29250	0.26729	302.79900	0.30280	267.293	14.70	0.50	0.00	0	50,000.00
\$ / R	On 29/03/2018	Any day expiry			11.99580	11.99580	12.06980	12.06980		14.62	0.00	0.00	0	1,199.00
\$ / R	On 24/04/2018	Any day expiry			12.04050	12.04050	12.11470	12.11470		14.48	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			12.04230	12.04230	12.11650	12.11650		14.48	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	2,964.86320	2.96486	2,891.87810	2.89188	2,964.863	20.36	0.98	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	1.82960	0.00183	2.15020	0.00215	1.830	20.76	0.00	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			12.05090	12.05090	12.12500	12.12500		14.44	0.00	0.00	0	117.00
\$ / R	On 30/04/2018	Any day expiry	11.70	Put	183.86750	0.18387	0.00000	0.00000	183.868	13.66	0.32	1,559,724.42	400	400.00
\$ / R	On 30/04/2018	Any day expiry	12.10	Call	334.24740	0.33425	366.11750	0.36612	334.247	14.58	0.49	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	1,792.42290	1.79242	1,723.46080	1.72346	1,792.423	18.73	0.91	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	5.57710	0.00558	6.69580	0.00670	5.577	20.22	0.01	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	2.67010	0.00267	3.21420	0.00321	2.670	20.36	0.01	0.00	0	500.00
\$ / R	On 09/05/2018	Any day expiry			12.06600	12.06600	12.14020	12.14020		14.43	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	849.04000	0.84904	791.48510	0.79149	849.040	16.32	0.72	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	1,843.06230	1.84306	1,774.14620	1.77415	1,843.062	18.76	0.91	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	3.32240	0.00332	4.11610	0.00412	3.322	19.74	0.01	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			12.06930	12.06930	12.14360	12.14360		14.44	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			12.07430	12.07430	12.14860	12.14860		14.40	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	858.23190	0.85823	800.83790	0.80084	858.232	16.28	0.71	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	2,452.26100	2.45226	2,381.41070	2.38141	2,452.261	19.78	0.95	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	2.84910	0.00285	3.55020	0.00355	2.849	19.43	0.01	0.00	0	11,000.00

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 15/05/2018	Any day expiry		12.07600	12.07600		12.15030	12.15030		14.42	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry		12.08100	12.08100		12.15540	12.15540		14.44	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry	12.00	Put	343.80830	0.34381	306.07920	0.30608	343.808	14.33	0.45	0.00	0	76,000.00
\$ / R	On 31/05/2018	Any day expiry		12.10280	12.10280		12.17740	12.17740		14.52	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,773.37720	1.77338	1,705.75780	1.70576	1,773.377	18.41	0.88	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	7.99940	0.00800	9.18920	0.00919	7.999	19.01	0.02	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	3.37600	0.00338	3.75020	0.00375	3.376	18.77	0.01	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future		12.13300	12.13300		12.20780	12.20780		14.59	0.00	115,130,037.00	9,489	181,812.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	44.69090	0.04469	35.85970	0.03586	44.691	12.40	0.10	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	152.94030	0.15294	132.15130	0.13215	152.940	13.20	0.25	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	367.91160	0.36791	330.84300	0.33084	367.912	14.26	0.43	0.00	0	20,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	434.83660	0.43484	394.16330	0.39416	434.837	14.53	0.48	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Call	439.51260	0.43951	0.00000	0.00000	439.513	14.57	0.52	50,078,595.60	8,000	8,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	514.02820	0.51403	469.35350	0.46935	514.028	14.84	0.52	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	546.12150	0.54612	500.15270	0.50015	546.122	14.96	0.54	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	612.73100	0.61273	564.29580	0.56430	612.731	15.20	0.57	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	682.36790	0.68237	631.63450	0.63163	682.368	15.45	0.60	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	868.17970	0.86818	812.42380	0.81242	868.180	16.06	0.67	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	1,034.28800	1.03429	975.50260	0.97550	1,034.288	16.53	0.72	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	1,066.91620	1.06692	1,007.58630	1.00759	1,066.916	16.62	0.73	0.00	0	28,358.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	1,108.10380	1.10810	1,048.11950	1.04812	1,108.104	16.74	0.74	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	1,208.66540	1.20867	1,147.22900	1.14723	1,208.665	17.01	0.76	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	1,234.15870	1.23416	1,172.38570	1.17239	1,234.159	17.08	0.77	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	1,251.22690	1.25123	1,189.23630	1.18924	1,251.227	17.12	0.77	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	1,320.07750	1.32008	1,257.24310	1.25724	1,320.078	17.30	0.79	0.00	0	25,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,459.07990	1.45908	1,395.24790	1.39525	1,459.080	17.61	0.81	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,476.61560	1.47662	1,412.58950	1.41259	1,476.616	17.64	0.81	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,494.19800	1.49420	1,429.98540	1.42999	1,494.198	17.68	0.82	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,618.57390	1.61857	1,553.12720	1.55313	1,618.574	17.92	0.84	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,717.74670	1.71775	1,651.43750	1.65144	1,717.747	18.11	0.85	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,763.20690	1.76321	1,696.53230	1.69653	1,763.207	18.20	0.86	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,772.32700	1.77233	1,705.58100	1.70558	1,772.327	18.21	0.86	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,790.59000	1.79059	1,723.70480	1.72370	1,790.590	18.25	0.86	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,799.73610	1.79974	1,732.78160	1.73278	1,799.736	18.27	0.86	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,854.78240	1.85478	1,787.42790	1.78743	1,854.782	18.37	0.87	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,947.16090	1.94716	1,879.18740	1.87919	1,947.161	18.54	0.88	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	2,040.26330	2.04026	1,971.72780	1.97173	2,040.263	18.72	0.89	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	2,181.12590	2.18113	2,111.83820	2.11184	2,181.126	18.98	0.90	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	50.30600	0.05031	54.67270	0.05467	50.306	19.46	0.08	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	42.04900	0.04205	46.44580	0.04645	42.049	19.66	0.07	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	37.69800	0.03770	41.89680	0.04190	37.698	19.72	0.06	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	30.61140	0.03061	34.45150	0.03445	30.611	19.85	0.05	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	27.12520	0.02713	30.76730	0.03077	27.125	19.92	0.05	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	26.24480	0.02624	29.83340	0.02983	26.245	19.94	0.04	0.00	0	2,700.00

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	15.22	Call	24.03140	0.02403	27.48250	0.02748	24.031	20.00	0.04	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	22.00360	0.02200	25.31950	0.02532	22.004	20.05	0.04	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	19.06450	0.01906	22.16960	0.02217	19.065	20.14	0.03	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	17.64730	0.01765	20.64280	0.02064	17.647	20.18	0.03	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	17.07290	0.01707	20.02240	0.02002	17.073	20.20	0.03	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	12.81500	0.01282	15.38590	0.01539	12.815	20.37	0.02	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	7.82460	0.00782	9.67710	0.00968	7.825	20.38	0.01	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	5.78550	0.00579	7.22200	0.00722	5.785	20.38	0.01	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	5.54990	0.00555	6.93670	0.00694	5.550	20.38	0.01	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	4.96510	0.00497	6.22700	0.00623	4.965	20.38	0.01	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	4.76120	0.00476	5.97890	0.00598	4.761	20.38	0.01	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	3.96580	0.00397	5.00800	0.00501	3.966	20.38	0.01	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	2.69810	0.00270	3.44720	0.00345	2.698	20.38	0.01	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	2.40370	0.00240	3.08190	0.00308	2.404	20.38	0.01	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	1.76980	0.00177	2.29020	0.00229	1.770	20.38	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.28	Call	1.59660	0.00160	2.07250	0.00207	1.597	20.38	0.00	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	1.37710	0.00138	1.79550	0.00180	1.377	20.38	0.00	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			12.15150	12.15150	12.22650	12.22650		14.60	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,758.11700	1.75812	1,691.88150	1.69188	1,758.117	18.12	0.85	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	23.39480	0.02339	26.19150	0.02619	23.395	20.82	0.04	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	14.16700	0.01417	16.39780	0.01640	14.167	21.05	0.02	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.15650	12.15650	12.23150	12.23150		14.57	0.00	0.00	0	100.00
\$ / R	On 06/07/2018	Any day expiry			12.16320	12.16320	12.23830	12.23830		14.58	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	418.79520	0.41880	379.95350	0.37995	418.795	14.41	0.45	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	139.74070	0.13974	151.05700	0.15106	139.741	17.71	0.19	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	124.95740	0.12496	135.04010	0.13504	124.957	17.93	0.17	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.18670	12.18670	12.26200	12.26200		14.56	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.19340	12.19340	12.26870	12.26870		14.64	0.00	0.00	0	1,000.00
\$ / R	On 24/07/2018	Any day expiry	14.19	Put	2,098.91940	2.09892	2,031.24170	2.03124	2,098.919	18.50	0.86	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	2,340.49430	2.34049	2,271.40160	2.27140	2,340.494	18.91	0.89	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.72	Call	35.55660	0.03556	38.02200	0.03802	35.557	21.03	0.05	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	30.00060	0.03000	33.32730	0.03333	30.001	21.25	0.04	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.19510	12.19510	12.27040	12.27040		14.65	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			12.20510	12.20510	12.28030	12.28030		14.63	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,742.76790	1.74277	1,678.58280	1.67858	1,742.768	17.82	0.82	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	37.98800	0.03799	40.64260	0.04064	37.988	21.24	0.05	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	23.36760	0.02337	26.26900	0.02627	23.368	21.30	0.03	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.21650	12.21650	12.29180	12.29180		14.62	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	583.68600	0.58369	539.79950	0.53980	583.686	14.87	0.51	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,793.08050	1.79308	1,729.00600	1.72901	1,793.080	17.87	0.82	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	30.59400	0.03059	34.02660	0.03403	30.594	21.33	0.04	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.22620	12.22620	12.30160	12.30160		14.69	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.25550	12.25550	12.33110	12.33110		14.67	0.00	0.00	0	1,336.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,731.86710	1.73187	1,669.79740	1.66980	1,731.867	17.63	0.79	0.00	0	1,000.00

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 31/08/2018	Any day expiry	16.05	Call	49.38080	0.04938	54.41980	0.05442	49.381	21.35	0.06	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	31.17380	0.03117	34.58380	0.03458	31.174	21.35	0.04	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			12.28320	12.28320	12.35890	12.35890		14.62	0.00	6,387,264.00	520	5,311.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	300.34020	0.30034	271.38480	0.27138	300.340	13.64	0.32	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	787.34680	0.78735	740.29810	0.74030	787.347	15.32	0.56	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	814.89030	0.81489	767.13460	0.76713	814.890	15.40	0.57	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	957.89200	0.95789	906.81130	0.90681	957.892	15.79	0.62	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	1,267.15300	1.26715	1,210.39560	1.21040	1,267.153	16.58	0.69	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	231.04280	0.23104	247.32230	0.24732	231.043	17.29	0.24	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	63.61310	0.06361	67.81410	0.06781	63.613	21.24	0.07	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	60.06510	0.06007	65.93270	0.06593	60.065	21.24	0.07	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	55.31180	0.05531	61.04840	0.06105	55.312	21.24	0.06	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	48.82960	0.04883	54.00210	0.05400	48.830	21.24	0.06	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.30110	12.30110	12.37700	12.37700		14.71	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,722.20300	1.72220	1,661.75330	1.66175	1,722.203	17.46	0.77	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	57.06580	0.05707	63.00970	0.06301	57.066	21.20	0.07	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	36.42850	0.03643	40.52080	0.04052	36.428	21.20	0.04	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.34510	12.34510	12.42120	12.42120		14.74	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.35160	12.35160	12.42760	12.42760		14.73	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.35470	12.35470	12.43090	12.43090		14.74	0.00	0.00	0	0.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,711.76470	1.71176	1,652.90570	1.65291	1,711.765	17.28	0.74	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	65.51250	0.06551	72.32570	0.07233	65.513	20.98	0.07	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	43.31150	0.04331	48.16880	0.04817	43.311	20.98	0.05	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.36270	12.36270	12.43890	12.43890		14.72	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	388.95510	0.38896	356.87160	0.35687	388.955	13.87	0.35	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,760.13640	1.76014	1,700.99370	1.70099	1,760.136	17.33	0.75	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	52.99760	0.05300	58.75230	0.05875	52.998	20.94	0.06	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.37540	12.37540	12.45180	12.45180		14.71	0.00	0.00	0	70.00
\$ / R	On 30/11/2018	Any day expiry			12.40230	12.40230	12.47910	12.47910		14.77	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,703.30150	1.70330	1,645.15390	1.64515	1,703.301	17.13	0.73	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	70.05180	0.07005	78.26560	0.07827	70.052	20.74	0.07	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	45.42190	0.04542	51.24800	0.05125	45.422	20.74	0.05	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			12.41970	12.41970	12.49680	12.49680		14.75	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,577.91510	1.57792	1,520.72780	1.52073	1,577.915	16.87	0.70	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	130.26500	0.13027	137.74460	0.13774	130.265	19.91	0.12	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			12.42450	12.42450	12.50160	12.50160		14.83	0.00	0.00	0	11,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.96	Put	1,044.28700	1.04429	995.78200	0.99578	1,044.287	15.68	0.58	0.00	0	23,443.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.89	Call	180.94100	0.18094	193.47320	0.19347	180.941	18.46	0.17	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	119.69470	0.11969	128.43410	0.12843	119.695	20.29	0.11	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.24	Call	54.60260	0.05460	60.44910	0.06045	54.603	20.73	0.06	0.00	0	23,443.00
\$ / R	On 31/12/2018	Any day expiry			12.45140	12.45140	12.52890	12.52890		14.79	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,694.29460	1.69429	1,638.22280	1.63822	1,694.295	16.98	0.71	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	75.84960	0.07585	83.87060	0.08387	75.850	20.59	0.07	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	49.13000	0.04913	54.79430	0.05479	49.130	20.59	0.05	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/02/2019	Any day expiry			12.52250		12.52250		12.60140	12.60140		14.89	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			12.57770		12.57770		12.65790	12.65790		15.04	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			12.72480		12.72480		12.80860	12.80860		15.47	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future			13.02920		13.02920		13.12040	13.12040		15.65	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	135.55900		0.13556		146.03170	0.14603	135.559	20.87	0.09	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			13.37280		13.37280		13.46790	13.46790		16.37	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			13.46320		13.46320		13.55870	13.55870		16.51	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			13.55740		13.55740		13.65340	13.65340		16.63	0.00	0.00	0	0.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			11.97810		11.97810		12.05210	12.05210		14.52	0.00	2,036,277.00	170	555.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			12.13300		12.13300		12.20780	12.20780		14.59	0.00	1,091,970.00	90	64.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			12.28320		12.28320		12.35890	12.35890		14.62	0.00	245,664.00	20	43.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			12.42450		12.42450		12.50160	12.50160		14.83	0.00	0.00	0	3.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			12.72480		12.72480		12.80860	12.80860		15.47	0.00	0.00	0	0.00
£ / R	On 31/01/2018	Any day expiry			17.00180		17.00180		17.01210	17.01210		16.97	0.00	0.00	0	10.00
£ / R	On 01/03/2018	Any day expiry			17.09240		17.09240		17.10260	17.10260		16.50	0.00	0.00	0	17.00
£ / R	On 15/03/2018	Any day expiry			17.13590		17.13590		17.14600	17.14600		16.32	0.00	0.00	0	38.00
£ / R	On 19/03/2018	Foreign Exchange Future			17.14840		17.14840		17.15840	17.15840		16.20	0.00	42,956,742.00	2,505	191,164.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	345.11200		0.34511		345.85720	0.34586	345.112	15.99	0.43	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	19.00	Call	51.42350		0.05142		54.59790	0.05460	51.424	19.50	0.09	0.00	0	1,500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	12.41500		0.01242		13.35990	0.01336	12.415	21.03	0.02	0.00	0	500.00
£ / R	On 30/04/2018	Any day expiry			17.28270		17.28270		17.29210	17.29210		15.99	0.00	0.00	0	6.00
£ / R	On 18/06/2018	Foreign Exchange Future			17.43150		17.43150		17.44130	17.44130		16.01	0.00	0.00	0	7,957.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	737.66860		0.73767		739.60850	0.73961	737.669	16.07	0.50	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	106.06480		0.10606		110.22220	0.11022	106.065	19.37	0.11	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future			17.71210		17.71210		17.72130	17.72130		15.93	0.00	336,529.90	19	4,164.00
£ / R	On 14/12/2018	Foreign Exchange Future			17.98270		17.98270		17.99160	17.99160		15.88	0.00	161,844.30	9	895.00
£ / R	On 18/03/2019	Foreign Exchange Future			18.28280		18.28280		18.30000	18.30000		15.74	0.00	35,176,107.20	1,924	976.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.56450		18.56450		18.57900	18.57900		15.60	0.00	0.00	0	0.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.11024		0.11024		0.11064	0.11064		15.22	0.00	406,770.84	3,690	3,805.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.11229		0.11229		0.11270	0.11270		12.11	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.11437		0.11437		0.11479	0.11479		0.00	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12389		0.12389		0.12443	0.12443		22.18	0.00	0.00	0	0.00
€ / R	On 30/01/2018	Any day expiry			14.84950		14.84950		14.82630	14.82630		14.83	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry			14.85280		14.85280		14.83630	14.83630		14.83	0.00	0.00	0	151,647.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	949.06040		0.94906		965.58430	0.96558	949.060	21.55	0.99	0.00	0	193,000.00
€ / R	On 31/01/2018	Any day expiry	16.50	Call	0.10070		0.00010		0.12390	0.00012	0.101	25.75	0.00	0.00	0	15,150.00
€ / R	On 15/02/2018	Any day expiry			14.90020		14.90020		14.88300	14.88300		13.84	0.00	0.00	0	44.00
€ / R	On 28/02/2018	Any day expiry			14.94020		14.94020		14.92340	14.92340		13.85	0.00	0.00	0	337.00
€ / R	On 28/02/2018	Any day expiry	16.41	Put	1,482.88860		1.48289		1,500.59390	1.50059	1,482.889	17.45	0.96	0.00	0	1,647.00
€ / R	On 15/03/2018	Any day expiry			14.98710		14.98710		14.97000	14.97000		14.32	0.00	0.00	0	63.00

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			14.99960		14.99960		14.98240	14.98240		14.08	0.00	77,907,922.40	5,194	109,660.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	350.38170		0.35038		363.44810	0.36345	350.382	14.21	0.51	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	380.64000		0.38064		394.17450	0.39417	380.640	14.34	0.54	72,044,223.76	8,942	14,172.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	33.42890		0.03343		34.81290	0.03481	33.429	17.19	0.08	0.00	0	643.00
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	16.80020		0.01680		17.57900	0.01758	16.800	18.45	0.04	0.00	0	620.00
€ / R	On 29/03/2018	Any day expiry			15.03100		15.03100		15.01400	15.01400		13.86	0.00	0.00	0	3.00
€ / R	On 18/06/2018	Foreign Exchange Future			15.28830		15.28830		15.27040	15.27040		13.60	0.00	0.00	0	10,865.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	26.95140		0.02695		25.83310	0.02583	26.951	10.99	0.06	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	52.01980		0.05202		51.82600	0.05183	52.020	11.41	0.10	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	501.17560		0.50118		514.20170	0.51420	501.176	13.60	0.47	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,361.82710		1.36183		1,379.25830	1.37926	1,361.827	15.71	0.75	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	37.30130		0.03730		37.23600	0.03724	37.301	18.58	0.05	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	11.60030		0.01160		11.88740	0.01189	11.600	21.40	0.02	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.58120		15.58120		15.56240	15.56240		13.71	0.00	93,487.20	6	35,175.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	137.90130		0.13790		145.96950	0.14597	137.901	12.03	0.17	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	853.80560		0.85381		870.62750	0.87063	853.806	14.15	0.54	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.00	Put	954.42930		0.95443		971.63560	0.97164	954.429	14.37	0.57	0.00	0	21,525.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	80.03390		0.08003		77.78840	0.07779	80.034	19.04	0.08	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	21.63	Call	21.11940		0.02112		19.86630	0.01987	21.119	19.85	0.02	0.00	0	21,525.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.86880		15.86880		15.84890	15.84890		13.80	0.00	571,276.80	36	2,962.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.16180		16.16180		16.14000	16.14000		14.12	0.00	35,168,076.80	2,176	1,088.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.46900		16.46900		16.45470	16.45470		14.51	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.36000		94.36000		94.08000	94.08000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.33000		91.33000		91.05000	91.05000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			90.05000		90.05000		89.77000	89.77000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			92.19000		92.19000		91.90000	91.90000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			95.96000		95.96000		95.68000	95.68000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			94.51000		94.51000		94.23000	94.23000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			96.56000		96.56000		96.29000	96.29000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			100.28000		100.28000		100.02000	100.02000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			100.62000		100.62000		100.36000	100.36000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			95.84000		95.84000		95.57000	95.57000			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.72000		99.72000		99.72000	99.72000			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.89000		99.89000		99.90000	99.90000			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			100.02000		100.02000		100.02000	100.02000			0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap			100.43000		100.43000		100.43000	100.43000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap			99.39000		99.39000		99.39000	99.39000			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.01000		99.01000		99.01000	99.01000			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.58000		98.58000		98.59000	98.59000			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.49000		98.49000		98.49000	98.49000			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.81000		98.81000		98.81000	98.81000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
2Y STND	On 15/03/2019	Interest Rate Swap	99.15000	99.15000	99.15000	99.14000	99.14000				0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.48000	99.48000	99.48000	99.47000	99.47000				0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.83000	99.83000	99.83000	99.82000	99.82000				0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap	100.74000	100.74000	100.74000	100.72000	100.72000				0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap	98.46000	98.46000	98.46000	98.43000	98.43000				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	95.84000	95.84000	95.84000	95.81000	95.81000				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.04000	95.04000	95.04000	95.00000	95.00000				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	94.21000	94.21000	94.21000	94.16000	94.16000				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	94.36000	94.36000	94.36000	94.29000	94.29000				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.53000	96.53000	96.53000	96.46000	96.46000				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.65000	96.65000	96.65000	96.57000	96.57000				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.82000	97.82000	97.82000	97.72000	97.72000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	100.00000	100.00000	100.00000	99.89000	99.89000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	101.23000	101.23000	101.23000	101.11000	101.11000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	96.31000	96.31000	96.31000	96.18000	96.18000				0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	574.01500	574.01500	574.01500	574.85500	574.85500				0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	584.73200	584.73200	584.73200	585.59000	585.59000				0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	664.81500	664.81500	664.81500	666.35700	666.35700				0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	677.22800	677.22800	677.22800	678.79900	678.79900				0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	602.12900	602.12900	602.12900	603.44900	603.44900				0.00	0.00	0	563.00
ALBI	On 03/05/2018	Index Future	613.37100	613.37100	613.37100	614.71700	614.71700				0.00	0.00	0	609.00
AU\$ / R	On 28/02/2018	Any day expiry	9.63920	9.63920	9.63920	9.70450	9.70450			13.20	0.00	0.00	0	46.00
AU\$ / R	On 15/03/2018	Any day expiry	9.66010	9.66010	9.66010	9.72560	9.72560			13.10	0.00	0.00	0	4.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	9.66580	9.66580	9.66580	9.73120	9.73120			13.01	0.00	0.00	0	11,898.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.79150	9.79150	9.79150	9.85710	9.85710			13.10	0.00	0.00	0	5,534.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.91490	9.91490	9.91490	9.98120	9.98120			13.24	0.00	0.00	0	400.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.03230	10.03230	10.03230	10.09920	10.09920			13.43	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.28110	10.28110	10.28110	10.35180	10.35180			13.01	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	9.73130	9.73130	9.73130	9.77190	9.77190			14.38	0.00	0.00	0	750.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.86680	9.86680	9.86680	9.90790	9.90790			15.40	0.00	0.00	0	100.00
CHF / R	On 19/03/2018	Foreign Exchange Future	12.83100	12.83100	12.83100	12.81070	12.81070			13.07	0.00	0.00	0	1,215.00
CHF / R	On 18/06/2018	Foreign Exchange Future	13.09070	13.09070	13.09070	13.07090	13.07090			13.07	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.35390	13.35390	13.35390	13.33450	13.33450				0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.42580	14.42580	14.42580	14.41560	14.41560			14.21	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	1.88940	1.88940	1.88940	1.88950	1.88950			14.60	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.90440	1.90440	1.90440	1.90470	1.90470			14.37	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
CNH / R	On 17/09/2018	Foreign Exchange Future			1.91940		1.91940		1.91970	1.91970			0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future			1.96430		1.96430		1.96900	1.96900		14.54	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future			2.02700		2.02700		2.02470	2.02470		15.54	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future			2.06760		2.06760		2.06480	2.06480		14.75	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future			2.10810		2.10810		2.10530	2.10530			0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.32210		2.32210		2.32050	2.32050		15.63	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future			10.61280		79.47992		10.57880	79.69114			0.00	0.00	0	1,455.00
ES33	On 03/05/2018	Bond Future			10.70611		77.17234		10.67092	77.38765			0.00	0.00	0	9,466.00
ES33	On 02/08/2018	Bond Future			10.80131		78.61296		10.76483	78.83275			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			10.76728		83.00572		10.74324	83.17762			0.00	0.00	0	798.00
ES42	On 03/05/2018	Bond Future			10.85898		80.29418		10.83409	80.46946			0.00	0.00	0	7,957.00
ES42	On 02/08/2018	Bond Future			10.95082		81.79275		10.92502	81.97180			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			600.91500		600.91500		602.26100	602.26100			0.00	883,345,050.00	147	183.00
GOVI	On 03/05/2018	GOVI			612.13500		612.13500		613.50700	613.50700			0.00	899,838,450.00	147	697.00
HK\$/R	On 19/03/2018	Foreign Exchange Future			1.53370		1.53370		1.54350	1.54350		14.89	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future			1.55650		1.55650		1.56650	1.56650		14.45	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future			1.57820		1.57820		1.58840	1.58840			0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future			1.70130		1.70130		1.71380	1.71380		15.75	0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future			130.47318		130.47318		130.64780	130.64780			0.00	0.00	0	1,091.00
I2025	On 03/05/2018	Bond Future			132.91700		132.91700		133.09484	133.09484			0.00	0.00	0	21.00

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
I2025	On 02/08/2018	Bond Future		135.37030	135.37030		135.55269	135.55269			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		100.64865	100.64865		100.65213	100.65213			0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future		101.51570	101.51570		101.51935	101.51935			0.00	0.00	0	1,370.00
I2029	On 02/08/2018	Bond Future		103.42336	103.42336		103.42794	103.42794			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		104.85879	104.85879		104.86228	104.86228			0.00	0.00	0	5,730.00
I2033	On 03/05/2018	Bond Future		105.73477	105.73477		105.73852	105.73852			0.00	0.00	0	1,282.00
I2033	On 02/08/2018	Bond Future		107.72179	107.72179		107.72645	107.72645			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		125.35987	125.35987		125.76198	125.76198			0.00	0.00	0	16,668.00
I2038	On 03/05/2018	Bond Future		127.70792	127.70792		128.11767	128.11767			0.00	0.00	0	6,293.00
I2038	On 02/08/2018	Bond Future		130.05771	130.05771		130.47635	130.47635			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		120.71287	120.71287		120.71667	120.71667			0.00	0.00	0	18,669.00
I2046	On 03/05/2018	Bond Future		121.37421	121.37421		121.37803	121.37803			0.00	0.00	0	8,964.00
I2046	On 02/08/2018	Bond Future		123.65503	123.65503		123.65987	123.65987			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		126.07315	126.07315		126.07673	126.07673			0.00	0.00	0	19,586.00
I2050	On 03/05/2018	Bond Future		128.43431	128.43431		128.43820	128.43820			0.00	0.00	0	7,179.00
I2050	On 02/08/2018	Bond Future		129.11490	129.11490		129.11987	129.11987			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		250.17100	250.17100		250.27400	250.27400			0.00	0.00	0	875.00
IGOV	On 03/05/2018	Index Future		254.85700	254.85700		254.96100	254.96100			0.00	0.00	0	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		0.11600	0.11600		0.11670	0.11670			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future		0.11570	0.11570		0.11650	0.11650			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future		0.11540	0.11540		0.11620	0.11620			0.00	0.00	0	562.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.10750	0.10750		0.11320	0.11320			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
NOK/R	On 19/03/2018	Foreign Exchange Future			1.56580		1.56580		1.55970	1.55970		14.33	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.59150		1.59150		1.58520	1.58520		14.79	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.61690		1.61690		1.61040	1.61040			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.69470		1.69470		1.68910	1.68910		13.81	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			8.79760		8.79760		8.93390	8.93390		15.16	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			8.90690		8.90690		9.04440	9.04440		14.82	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			9.01580		9.01580		9.15450	9.15450			0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.69390		9.69390		9.84110	9.84110		14.62	0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.24810		1.24810		1.25300	1.25300			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.25850		1.25850		1.26640	1.26640			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.26800		1.26800		1.28100	1.28100			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.35460		1.35460		1.36380	1.36380			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.43160		1.43160		1.42370	1.42370			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.43670		1.43670		1.42870	1.42870			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.44200		1.44200		1.43390	1.43390			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.25230		1.25230		1.24310	1.24310			0.00	37,569.00	30	130.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.26010		1.26010		1.25090	1.25090			0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.26850		1.26850		1.25920	1.25920			0.00	0.00	0	0.00
R / ¥EN	On 19/03/2018	Foreign Exchange Future			9.07140		9.07140	0.10916	9.03830	9.03830		72.87	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.90540		8.90540	0.10916	8.87300	8.87300		64.50	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	14,230.29240		1.42303	0.10916	0.00000	0.00000	14,230.292	64.61	0.42	5,569,679.70	1,200	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.74340		8.74340	0.10916	8.71130	8.71130			0.00	0.00	0	0.00
R186	On 01/02/2018	Bond Future			8.39327		114.33159		8.35358	114.59750		7.53	0.00	0.00	0	60,871.00
R186	On 01/02/2018	Bond Future	7.75	Call	0.07000		0.00007		0.37000	0.00037	0.070	7.76	0.00	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	912.05000		0.91205	1,138.64000	1.13864	912.050	912.050	7.53	0.73	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	11.78000		0.01178	10.25000	0.01025	11.780	11.780	7.71	0.03	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.00	Put	0.20000		0.00020	0.23000	0.00023	0.200	0.200	7.89	0.00	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	0.00000		0.00000	0.00000	0.00000	0.000	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	0.000	8.25	0.00	0.00	0	1,950.00
R186	On 03/05/2018	Bond Future			8.42992		116.46632		8.38847	116.73741		7.79	0.00	825,280,343.52	7,086	89,131.00
R186	On 03/05/2018	Bond Future	8.00	Call	843.72000		0.84372	932.60000	0.93260	843.720	843.720	7.99	0.29	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	8.40	Call	1,790.39000		1.79039	1,936.37000	1.93637	1,790.390	1,790.390	7.83	0.49	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	8.70	Put	1,151.16000		1.15116	1,068.16000	1.06816	1,151.160	1,151.160	7.94	0.35	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.85	Put	861.85000		0.86185	796.52000	0.79652	861.850	861.850	8.06	0.28	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	9.30	Call	5,829.56000		5.82956	6,072.39000	6.07239	5,829.560	5,829.560	8.40	0.87	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.72	Put	112.64000		0.11264	102.04000	0.10204	112.640	112.640	8.55	0.05	0.00	0	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	103.06000		0.10306	93.29000	0.09329	103.060	103.060	8.55	0.05	0.00	0	3,200.00

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
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			297.80337		297.80337		297.81537	297.81537			0.00	0.00	0	641.00
R197	On 03/05/2018	Bond Future			303.38133		303.38133		303.39354	303.39354			0.00	0.00	0	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			237.22906		237.22906		237.23694	237.23694		4.66	0.00	0.00	0	17,923.00
R202	On 03/05/2018	Bond Future			241.67234		241.67234		241.68021	241.68021		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			7.70179		103.59509		7.66183	103.76039		4.66	0.00	154,045,898.83	1,487	18,465.00
R2023	On 03/05/2018	Bond Future			7.70869		101.59949		7.66619	101.76814		4.76	0.00	151,078,441.63	1,487	23,257.00
R2023	On 03/05/2018	Bond Future	9.19	Put	16.25000		0.01625		14.20000	0.01420	16.250	5.22	0.02	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			8.90391		93.55215		8.86931	93.79299			0.00	63,054,149.10	674	43,839.00
R2030	On 03/05/2018	Bond Future			8.95125		95.29886		8.91542	95.54438			0.00	42,693,889.28	448	28,614.00
R2030	On 02/08/2018	Bond Future			9.00141		93.07236		8.96421	93.32301			0.00	23,640,379.44	254	127.00
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			9.10413		96.18579		9.07463	96.40714		10.89	0.00	15,389,726.40	160	33,510.00
R2032	On 01/02/2018	Bond Future	9.20	Call	1,003.61000		1.00361		1,195.36000	1.19536	1,003.610	10.91	0.69	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	1,570.68000		1.57068		1,782.68000	1.78268	1,570.680	10.94	0.84	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	2,222.06000		2.22206		2,442.04000	2.44204	2,222.060	11.03	0.93	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	2,564.52000		2.56452		2,785.86000	2.78586	2,564.520	11.08	0.96	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.15243		93.82452		9.12194	94.05018		11.88	0.00	98,515,746.00	1,050	20,694.00
R2032	On 02/08/2018	Bond Future			9.20166		95.57588		9.17009	95.80633		12.11	0.00	382,303.52	4	2.00
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			9.32954		100.04345		9.30010	100.28570			0.00	0.00	0	36,961.00
R2035	On 03/05/2018	Bond Future			9.37979		97.41104		9.34941	97.65805			0.00	0.00	0	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			9.40428		92.20223		9.38480	92.36290		12.91	0.00	134,799,660.26	1,462	33,582.00
R2037	On 01/02/2018	Bond Future	9.88	Call	3,799.77000		3.79977		3,962.20000	3.96220	3,799.770	13.34	0.99	0.00	0	2,070.00
R2037	On 01/02/2018	Bond Future	10.32	Put	0.01000		0.00001		0.01000	0.00001	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			9.45730		93.92370		9.43720	94.08761		13.53	0.00	0.00	0	21,327.00
R2037	On 02/08/2018	Bond Future			9.51297		91.42120		9.49218	91.58867		14.47	0.00	133,657,794.40	1,462	731.00
R2037	On 31/01/2037	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
R204	On 01/02/2018	Bond Future			6.95105		101.89171		6.92408	101.91434		0.48	0.00	45,749,377.79	449	24,983.00
R204	On 03/05/2018	Bond Future			6.70765		103.79413		6.66917	103.81739		0.50	0.00	46,603,564.37	449	9,845.00
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			9.48430		95.70546		9.45981	95.92236		13.48	0.00	83,550,866.58	873	27,038.00
R2040	On 03/05/2018	Bond Future			9.53768		97.49232		9.51243	97.71354		14.13	0.00	4,679,631.36	48	5,187.00
R2040	On 03/05/2018	Bond Future	9.00	Call	1,155.36000		1.15536	1,228.48000	1.22848	1,155.360		14.46	0.27	0.00	0	1,500.00
R2040	On 03/05/2018	Bond Future	10.00	Call	5,273.92000		5.27392	5,446.26000	5.44626	5,273.920		14.75	0.72	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			9.59365		94.80612		9.56756	95.03202		15.13	0.00	79,637,140.80	840	420.00
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			9.51416		92.82769		9.48464	93.09345		14.17	0.00	133,579,045.91	1,439	19,222.00
R2044	On 03/05/2018	Bond Future			9.56584		94.56078		9.53544	94.83172		14.87	0.00	167,561,702.16	1,772	7,920.00
R2044	On 02/08/2018	Bond Future			9.61991		91.94508		9.58855	92.22154		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			9.48418		96.56886		9.45971	96.79608		14.02	0.00	0.00	0	47,956.00
R2048	On 03/05/2018	Bond Future			9.53078		93.93501		9.50560	94.16668		15.43	0.00	0.00	0	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			7.01183		100.85890		6.96581	100.94132		1.37	0.00	0.00	0	35,827.00
R207	On 03/05/2018	Bond Future			6.93519		102.74202		6.88177	102.82618		1.38	0.00	0.00	0	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			7.29961		100.85946		7.25419	100.98409		2.41	0.00	298,140,563.76	2,956	26,972.00
R208	On 03/05/2018	Bond Future			7.27522		99.34129		7.22538	99.46846		2.58	0.00	293,652,853.24	2,956	28,873.00
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			9.31394		75.60971		9.27941	75.84918		13.02	0.00	123,395,046.72	1,632	140,357.00
R209	On 01/02/2018	Bond Future	9.32	Call	568.31000		0.56831	737.21000	0.73721	568.310		13.10	0.52	0.00	0	157.00
R209	On 01/02/2018	Bond Future	9.33	Call	604.64000		0.60464	777.90000	0.77790	604.640		13.11	0.54	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.52	Call	1,517.06000		1.51706	1,744.29000	1.74429	1,517.060		13.33	0.85	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.59	Put	56.63000		0.05663	51.78000	0.05178	56.630		13.41	0.09	0.00	0	377.00
R209	On 01/02/2018	Bond Future	9.75	Call	2,936.23000		2.93623	3,175.78000	3.17578	2,936.230		13.60	0.98	0.00	0	5,000.00

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	9.85	Put	2.41000		0.00241		2.65000	0.00265	2.410	13.72	0.01	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	9.87	Put	1.81000		0.00181		2.04000	0.00204	1.810	13.74	0.00	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.88	Put	1.57000		0.00157		1.78000	0.00178	1.570	13.75	0.00	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.89	Put	1.36000		0.00136		1.56000	0.00156	1.360	13.76	0.00	0.00	0	157.00
R209	On 01/02/2018	Bond Future	10.00	Put	0.25000		0.00025		0.33000	0.00033	0.250	13.89	0.00	0.00	0	7,488.00
R209	On 01/02/2018	Bond Future	10.10	Put	0.05000		0.00005		0.07000	0.00007	0.050	14.01	0.00	0.00	0	3,000.00
R209	On 01/02/2018	Bond Future	10.22	Put	0.01000		0.00001		0.01000	0.00001	0.010	14.15	0.00	0.00	0	739.00
R209	On 03/05/2018	Bond Future			9.36041		73.87210		9.32488	74.11615		14.26	0.00	0.00	0	51,753.00
R209	On 03/05/2018	Bond Future	9.75	Call	3,727.39000		3.72739		3,908.76000	3.90876	3,727.390	14.58	0.70	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.00	Put	716.06000		0.71606		673.77000	0.67377	716.060	14.89	0.21	0.00	0	5,000.00
R209	On 03/05/2018	Bond Future	10.22	Put	469.20000		0.46920		440.30000	0.44030	469.200	15.16	0.15	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	152.43000		0.15243		142.15000	0.14215	152.430	15.52	0.06	0.00	0	435.00
R209	On 02/08/2018	Bond Future			9.40749		75.25105		9.37088	75.50012		14.63	0.00	122,809,713.60	1,632	816.00
R209	On 02/08/2018	Bond Future	9.66	Call	4,079.20000		4.07920		4,239.42000	4.23942	4,079.200	14.83	0.60	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	1,285.50000		1.28550		1,232.64000	1.23264	1,285.500	15.50	0.24	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	559.09000		0.55909		533.28000	0.53328	559.090	15.86	0.12	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.45044		73.55081		9.41286	73.80414		15.34	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	9.34	Call	3,624.56000		3.62456		3,758.90000	3.75890	3,624.560	15.45	0.50	0.00	0	255.00
R209	On 01/11/2018	Bond Future	9.94	Put	2,600.71000		2.60071		2,520.14000	2.52014	2,600.710	15.90	0.35	0.00	0	255.00
R209	On 01/11/2018	Bond Future	10.57	Put	1,482.27000		1.48227		1,432.11000	1.43211	1,482.270	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			187.04282		187.04282		187.04973	187.04973			0.00	0.00	0	1,460.00
R210	On 03/05/2018	Bond Future			188.12121		188.12121		188.12821	188.12821			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			151.14443		151.14443		151.15090	151.15090			0.00	0.00	0	3,825.00
R212	On 03/05/2018	Bond Future			153.97536		153.97536		153.98200	153.98200			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			8.97398		88.05877		8.94445	88.26004		10.65	0.00	0.00	0	50,146.00
R213	On 03/05/2018	Bond Future			9.01669		86.15344		8.98619	86.35862		11.60	0.00	0.00	0	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			9.45413		75.31237		9.42965	75.48963		13.89	0.00	0.00	0	39,136.00
R214	On 03/05/2018	Bond Future			9.50005		73.42256		9.47488	73.60326		15.25	0.00	0.00	0	21,145.00

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
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	22,258.49000		22,258.49000		22,270.78000	22,270.78000			0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future	9.18410		9.18410		9.22240	9.22240		13.25	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	9.32380		9.32380		9.36100	9.36100		13.33	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	9.45970		9.45970		9.49670	9.49670			0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.22750		10.22750		10.27740	10.27740		13.95	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.15610		3.15610		3.17610	3.17610		12.89	0.00	0.00	0	433.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.11200		3.11200		3.13340	3.13340		13.09	0.00	3,112,000.00	1,000	1,000.00
TRY / R	On 17/09/2018	Foreign Exchange Future	3.06680		3.06680		3.08660	3.08660			0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.03010		3.03010		3.08060	3.08060		13.87	0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.21480		1.21480		1.21420	1.21420			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.19740		1.19740		1.19400	1.19400			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.17760		1.17760		1.17540	1.17540			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 :												6,641,686,218.90	222,216	7 538 233.00
Grand Total:												6,641,686,218.90	222,216	7 538 233.00