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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 26/01/2018

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 31/01/2018	Any day expiry	11.87240	11.87240		11.89450	11.89450		13.10	0.00	9,136,512.00	770	145,615.00
\$ / R	On 31/01/2018	Any day expiry	11.96	Put	130.39030	0.13039	126.72360	0.12672	130.390	14.20	0.67	0	300.00
\$ / R	On 31/01/2018	Any day expiry	11.98	Call	37.58090	0.03758	54.89440	0.05489	37.581	14.39	0.30	0	300.00
\$ / R	On 31/01/2018	Any day expiry	12.18	Put	317.34890	0.31735	302.89530	0.30290	317.349	16.38	0.91	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry	12.22	Call	7.42020	0.00742	13.72900	0.01373	7.420	16.77	0.07	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry	12.25	Put	383.65130	0.38365	366.99150	0.36699	383.651	17.07	0.94	0	440.00
\$ / R	On 31/01/2018	Any day expiry	12.32	Put	451.37690	0.45138	433.08980	0.43309	451.377	17.77	0.96	0	460.00
\$ / R	On 31/01/2018	Any day expiry	12.36	Call	2.89590	0.00290	5.99450	0.00599	2.896	18.16	0.03	0	440.00
\$ / R	On 31/01/2018	Any day expiry	12.41	Call	2.08770	0.00209	4.47190	0.00447	2.088	18.66	0.02	0	460.00
\$ / R	On 31/01/2018	Any day expiry	12.80	Put	927.73880	0.92774	905.95650	0.90596	927.739	21.73	1.00	0	25,000.00
\$ / R	On 31/01/2018	Any day expiry	13.16	Put	1,287.62250	1.28762	1,265.57780	1.26558	1,287.623	25.21	1.00	0	19,500.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	1,377.61940	1.37762	1,355.56230	1.35556	1,377.619	26.50	1.00	1,273,644,420.16	107,000
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	1,397.61890	1.39762	1,375.55940	1.37556	1,397.619	26.79	1.00	0	2,883.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	1,427.61810	1.42762	1,405.55550	1.40556	1,427.618	27.22	1.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	1,527.61590	1.52762	1,505.54490	1.50554	1,527.616	28.65	1.00	0	168,000.00
\$ / R	On 31/01/2018	Any day expiry	13.90	Call	0.01080	0.00001	0.02080	0.00002	0.011	35.81	0.00	0	42,000.00

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	14.00	Call	0.01030	0.00001	0.01870	0.00002	0.010	37.25	0.00	0.00	0	23,300.00
\$ / R	On 31/01/2018	Any day expiry	14.25	Call	0.01270	0.00001	0.01500	0.00002	0.013	41.48	0.00	0.00	0	29,000.00
\$ / R	On 01/02/2018	Any day expiry			11.87420	11.87420	11.89630	11.89630		13.74	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	1,275.88270	1.27588	1,253.85850	1.25386	1,275.883	25.10	1.00	0.00	0	3,496.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	0.23990	0.00024	0.21050	0.00021	0.240	61.55	0.00	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	0.24370	0.00024	0.27120	0.00027	0.244	66.03	0.00	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.79	Call	0.11410	0.00011	0.12780	0.00013	0.114	66.03	0.00	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	15.88	Call	0.08810	0.00009	0.09890	0.00010	0.088	66.03	0.00	0.00	0	773.00
\$ / R	On 02/02/2018	Any day expiry			11.87600	11.87600	11.89820	11.89820		14.20	0.00	0.00	0	0.00
\$ / R	On 06/02/2018	Any day expiry			11.88340	11.88340	11.90550	11.90550		13.68	0.00	0.00	0	0.00
\$ / R	On 06/02/2018	Any day expiry	13.20	Put	1,316.94760	1.31695	1,295.17170	1.29517	1,316.948	21.56	1.00	0.00	0	35,000.00
\$ / R	On 06/02/2018	Any day expiry	13.80	Put	1,916.63100	1.91663	1,894.56730	1.89457	1,916.631	24.56	1.00	0.00	0	35,000.00
\$ / R	On 08/02/2018	Any day expiry			11.88690	11.88690	11.90910	11.90910		13.84	0.00	0.00	0	0.00
\$ / R	On 08/02/2018	Any day expiry	13.16	Put	1,273.71410	1.27371	1,252.02630	1.25203	1,273.714	20.40	1.00	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	13.86	Put	1,973.13120	1.97313	1,950.96820	1.95097	1,973.131	23.17	1.00	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	15.05	Call	0.16580	0.00017	0.16130	0.00016	0.166	38.78	0.00	0.00	0	1,880.00
\$ / R	On 09/02/2018	Any day expiry			11.88870	11.88870	11.91090	11.91090		13.91	0.00	0.00	0	1,346.00
\$ / R	On 09/02/2018	Any day expiry	12.05	Call	72.14800	0.07215	0.00000	0.00000	72.148	14.76	0.33	77,399,002.80	20,000	20,000.00
\$ / R	On 12/02/2018	Any day expiry			11.89400	11.89400	11.91620	11.91620		13.95	0.00	0.00	0	0.00
\$ / R	On 12/02/2018	Any day expiry	13.75	Put	1,856.17900	1.85618	1,834.12410	1.83412	1,856.179	21.88	1.00	0.00	0	20,000.00
\$ / R	On 12/02/2018	Any day expiry	13.90	Put	2,006.11300	2.00611	1,984.01180	1.98401	2,006.113	22.52	1.00	0.00	0	20,000.00
\$ / R	On 13/02/2018	Any day expiry			11.89580	11.89580	11.91790	11.91790		14.07	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			11.89940	11.89940	11.92150	11.92150		14.26	0.00	0.00	0	12.00
\$ / R	On 16/02/2018	Any day expiry			11.90120	11.90120	11.92320	11.92320		14.36	0.00	0.00	0	0.00
\$ / R	On 16/02/2018	Any day expiry	14.20	Put	2,299.05950	2.29906	2,277.15590	2.27716	2,299.060	24.29	1.00	0.00	0	20,000.00
\$ / R	On 28/02/2018	Any day expiry			11.92250	11.92250	11.94450	11.94450		14.35	0.00	0.00	0	3,201.00
\$ / R	On 28/02/2018	Any day expiry	12.50	Call	57.38020	0.05738	64.91070	0.06491	57.380	16.74	0.18	0.00	0	3,450.00
\$ / R	On 28/02/2018	Any day expiry	13.80	Call	2.20760	0.00221	2.70660	0.00271	2.208	20.36	0.01	0.00	0	8,500.00
\$ / R	On 28/02/2018	Any day expiry	14.18	Put	2,258.37210	2.25837	2,236.59190	2.23659	2,258.372	21.33	1.00	0.00	0	2,186.00
\$ / R	On 01/03/2018	Any day expiry			11.92430	11.92430	11.94620	11.94620		14.37	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry			11.92610	11.92610	11.94800	11.94800		14.60	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry	13.40	Put	1,481.27530	1.48128	1,460.73340	1.46073	1,481.275	19.32	0.97	0.00	0	100,000.00
\$ / R	On 15/03/2018	Any day expiry			11.94910	11.94910	11.97100	11.97100		14.49	0.00	0.00	0	5,607.00
\$ / R	On 19/03/2018	Foreign Exchange Future			11.95610	11.95610	11.97810	11.97810		14.41	0.00	2,276,178,405.80	190,378	838,983.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.50	Put	75.57250	0.07557	73.23960	0.07324	75.573	13.42	0.21	0.00	0	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.60	Put	104.41580	0.10442	101.43010	0.10143	104.416	13.64	0.27	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.85	Put	204.74210	0.20474	199.70700	0.19971	204.742	14.19	0.42	0.00	0	25,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.98	Put	273.61290	0.27361	267.22770	0.26723	273.613	14.51	0.50	0.00	0	25,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	285.50000	0.28550	278.85150	0.27885	285.500	14.58	0.52	0.00	0	227,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.13	Put	368.34570	0.36835	359.99220	0.35999	368.346	15.04	0.59	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.20	Put	416.66220	0.41666	407.40150	0.40740	416.662	15.28	0.63	0.00	0	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.25	Put	452.60940	0.45261	442.71530	0.44272	452.609	15.45	0.65	0.00	0	3,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	535.50570	0.53551	524.26690	0.52427	535.506	15.84	0.70	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	566.83070	0.56683	555.12600	0.55513	566.831	15.98	0.72	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	109.11100	0.10911	118.61990	0.11862	109.111	16.22	0.26	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	647.58070	0.64758	634.76700	0.63477	647.581	16.33	0.76	0.00	0	25,380.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Call	72.98290	0.07298	80.12600	0.08013	72.983	16.95	0.18	0.00	0	11,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Put	816.88290	0.81688	802.02600	0.80203	816.883	16.95	0.82	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.75	Call	66.79160	0.06679	73.47590	0.07348	66.792	17.09	0.17	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.82	Put	922.90840	0.92291	906.99180	0.90699	922.908	17.30	0.85	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	1,031.66220	1.03166	1,014.82140	1.01482	1,031.662	17.65	0.88	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.95	Call	46.93160	0.04693	52.02000	0.05202	46.932	17.68	0.12	0.00	0	13,200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Call	42.99790	0.04300	47.74330	0.04774	42.998	17.83	0.11	0.00	0	21,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	1,086.89790	1.08690	1,069.64330	1.06964	1,086.898	17.83	0.89	0.00	0	95,146.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Put	1,273.71840	1.27372	1,255.25130	1.25525	1,273.718	18.34	0.92	0.00	0	1,073.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Call	29.81840	0.02982	33.35130	0.03335	29.818	18.34	0.08	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.21	Put	1,283.09320	1.28309	1,264.56640	1.26457	1,283.093	18.35	0.92	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	1,292.47960	1.29248	1,273.89530	1.27390	1,292.480	18.36	0.92	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	1,320.71110	1.32071	1,301.95690	1.30196	1,320.711	18.40	0.93	0.00	0	2,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.32	Put	1,386.97700	1.38698	1,367.85270	1.36785	1,386.977	18.48	0.93	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.35	Call	21.63140	0.02163	24.35980	0.02436	21.631	18.52	0.06	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	1,444.17220	1.44417	1,424.75920	1.42476	1,444.172	18.56	0.94	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	1,463.31120	1.46331	1,443.80780	1.44381	1,463.311	18.58	0.94	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	15.60270	0.01560	17.68690	0.01769	15.603	18.70	0.05	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	1,559.50270	1.55950	1,539.58690	1.53959	1,559.503	18.70	0.95	0.00	0	17,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.52	Put	1,578.83190	1.57883	1,558.84060	1.55884	1,578.832	18.73	0.96	0.00	0	3,600.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	1,656.41470	1.65641	1,636.14630	1.63615	1,656.415	18.83	0.96	0.00	0	197,389.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.66	Call	10.95350	0.01095	12.50000	0.01250	10.953	18.90	0.03	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.70	Call	10.01880	0.01002	11.45160	0.01145	10.019	18.95	0.03	0.00	0	25,150.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.74	Put	1,793.06150	1.79306	1,772.38840	1.77239	1,793.061	19.00	0.97	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	8.75990	0.00876	10.03660	0.01004	8.760	19.02	0.03	0.00	0	4,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.79	Call	8.18930	0.00819	9.39380	0.00939	8.189	19.06	0.03	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.84	Put	1,891.21750	1.89122	1,870.31000	1.87031	1,891.218	19.12	0.98	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	1,960.14750	1.96015	1,939.09880	1.93910	1,960.148	19.21	0.98	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Call	5.97090	0.00597	6.88520	0.00689	5.971	19.23	0.02	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Put	1,979.87090	1.97987	1,958.78520	1.95879	1,979.871	19.23	0.98	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.95	Put	1,999.60610	1.99961	1,978.48480	1.97848	1,999.606	19.26	0.98	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.98	Put	2,029.23060	2.02923	2,008.05800	2.00806	2,029.231	19.29	0.98	0.00	0	200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	5.09380	0.00509	5.88870	0.00589	5.094	19.32	0.02	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.02	Call	4.86740	0.00487	5.63080	0.00563	4.867	19.34	0.02	0.00	0	55.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05	Put	2,098.44600	2.09845	2,077.16460	2.07716	2,098.446	19.38	0.99	0.00	0	500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.07	Call	4.34350	0.00434	5.03350	0.00503	4.344	19.40	0.01	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.12	Call	3.87530	0.00388	4.49840	0.00450	3.875	19.46	0.01	0.00	0	4,951.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.16	Put	2,207.43670	2.20744	2,186.01090	2.18601	2,207.437	19.51	0.99	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	2,227.27860	2.22728	2,205.82960	2.20583	2,227.279	19.54	0.99	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Call	3.22740	0.00323	3.75630	0.00376	3.227	19.56	0.01	0.00	0	73.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.22	Put	2,266.98300	2.26698	2,245.49040	2.24549	2,266.983	19.59	0.99	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.42	Call	2.22050	0.00222	2.59250	0.00259	2.221	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	2.20200	0.00220	2.56980	0.00257	2.202	20.24	0.01	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	2.19290	0.00219	2.55880	0.00256	2.193	20.30	0.01	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	2,536.05800	2.53606	2,514.41610	2.51442	2,536.058	20.52	0.99	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	2,546.04970	2.54605	2,524.40580	2.52441	2,546.050	20.57	0.99	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Call	2.14970	0.00215	2.50580	0.00251	2.150	20.57	0.01	0.00	0	10,490.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	2,566.03320	2.56603	2,544.38570	2.54439	2,566.033	20.68	0.99	0.00	0	850.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.54	Call	2.11730	0.00212	2.46620	0.00247	2.117	20.79	0.01	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.57	Call	2.09430	0.00209	2.43800	0.00244	2.094	20.96	0.01	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.60	Call	2.07240	0.00207	2.41110	0.00241	2.072	21.12	0.01	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	1.97660	0.00198	2.29290	0.00229	1.977	21.95	0.01	0.00	0	25,047.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	1.91930	0.00192	2.22180	0.00222	1.919	22.55	0.01	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	1.90080	0.00190	2.19870	0.00220	1.901	22.77	0.01	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	1.89640	0.00190	2.19320	0.00219	1.896	22.83	0.01	0.00	0	18,718.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	1.85970	0.00186	2.14710	0.00215	1.860	23.33	0.01	0.00	0	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	1.82190	0.00182	2.09900	0.00210	1.822	23.93	0.01	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	1.78120	0.00178	2.04660	0.00205	1.781	24.76	0.01	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	1.74360	0.00174	1.99630	0.00200	1.744	25.86	0.00	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	1.73810	0.00174	1.98860	0.00199	1.738	26.08	0.00	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	1.66420	0.00166	1.90380	0.00190	1.664	26.36	0.00	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	1.29840	0.00130	1.49220	0.00149	1.298	26.36	0.00	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	0.67380	0.00067	0.78380	0.00078	0.674	26.36	0.00	0.00	0	13,176.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	0.47650	0.00048	0.55780	0.00056	0.476	26.36	0.00	0.00	0	225,000.00
\$ / R	On 22/03/2018	Any day expiry			11.96140	11.96140	11.98340	11.98340		14.43	0.00	0.00	0	0.00
\$ / R	On 22/03/2018	Any day expiry	12.00	Call	252.02030	0.25202	267.29250	0.26729	252.020	14.60	0.49	0.00	0	50,000.00
\$ / R	On 29/03/2018	Any day expiry			11.97380	11.97380	11.99580	11.99580		14.38	0.00	0.00	0	1,199.00
\$ / R	On 24/04/2018	Any day expiry			12.01850	12.01850	12.04050	12.04050		14.27	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			12.02020	12.02020	12.04230	12.04230		14.26	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	2,986.10100	2.98610	2,964.86320	2.96486	2,986.101	20.26	0.98	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	1.48680	0.00149	1.82960	0.00183	1.487	20.56	0.00	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			12.02880	12.02880	12.05090	12.05090		14.36	0.00	0.00	0	117.00
\$ / R	On 30/04/2018	Any day expiry	11.70	Put	188.64810	0.18865	183.86750	0.18387	188.648	13.62	0.33	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	12.10	Call	319.57770	0.31958	334.24740	0.33425	319.578	14.50	0.48	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	1,811.23690	1.81124	1,792.42290	1.79242	1,811.237	18.67	0.92	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	4.98560	0.00499	5.57710	0.00558	4.986	20.17	0.01	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	2.34110	0.00234	2.67010	0.00267	2.341	20.30	0.01	0.00	0	500.00
\$ / R	On 09/05/2018	Any day expiry			12.04390	12.04390	12.06600	12.06600		14.34	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	860.92630	0.86093	849.04000	0.84904	860.926	16.20	0.73	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	1,861.50550	1.86151	1,843.06230	1.84306	1,861.505	18.68	0.91	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	2.94420	0.00294	3.32240	0.00332	2.944	19.69	0.01	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			12.04720	12.04720	12.06930	12.06930		14.35	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			12.05230	12.05230	12.07430	12.07430		14.31	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	869.81230	0.86981	858.23190	0.85823	869.812	16.17	0.72	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	2,472.15580	2.47216	2,452.26100	2.45226	2,472.156	19.72	0.95	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	2.52230	0.00252	2.84910	0.00285	2.522	19.37	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			12.05400		12.05400		12.07600	12.07600		14.32	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry			12.05900		12.05900		12.08100	12.08100		14.34	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry	12.00	Put	349.61750		0.34962		343.80830	0.34381	349.618	14.24	0.46	0.00	0	76,000.00
\$ / R	On 31/05/2018	Any day expiry			12.08080		12.08080		12.10280	12.10280		14.29	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,790.18880		1.79019		1,773.37720	1.77338	1,790.189	18.30	0.88	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	9.31980		0.00932		7.99940	0.00800	9.320	19.63	0.02	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	4.55730		0.00456		3.37600	0.00338	4.557	19.65	0.01	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			12.11110		12.11110		12.13300	12.13300		14.37	0.00	16,870,762.30	1,393	181,885.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	45.04700		0.04505		44.69090	0.04469	45.047	12.31	0.10	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	156.26020		0.15626		152.94030	0.15294	156.260	13.15	0.25	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	373.02070		0.37302		367.91160	0.36791	373.021	14.16	0.44	0.00	0	20,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	440.40940		0.44041		434.83660	0.43484	440.409	14.41	0.49	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Call	423.44590		0.42345		439.51260	0.43951	423.446	14.46	0.51	0.00	0	8,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	458.37190		0.45837		0.00000	0.00000	458.372	14.49	0.50	1,503,710.80	250	250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	520.55860		0.52056		514.02820	0.51403	520.559	14.72	0.53	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	552.93580		0.55294		546.12150	0.54612	552.936	14.84	0.55	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	620.11560		0.62012		612.73100	0.61273	620.116	15.08	0.58	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	690.31670		0.69032		682.36790	0.68237	690.317	15.32	0.61	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	877.42590		0.87743		868.17970	0.86818	877.426	15.91	0.68	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	1,045.27140		1.04527		1,034.28800	1.03429	1,045.271	16.40	0.73	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	1,078.20990		1.07821		1,066.91620	1.06692	1,078.210	16.49	0.74	0.00	0	28,358.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	1,119.78030		1.11978		1,108.10380	1.10810	1,119.780	16.61	0.75	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	1,221.21460		1.22121		1,208.66540	1.20867	1,221.215	16.89	0.77	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	1,246.91660		1.24692		1,234.15870	1.23416	1,246.917	16.96	0.78	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	1,264.12350		1.26412		1,251.22690	1.25123	1,264.124	17.00	0.78	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	1,333.50500		1.33351		1,320.07750	1.32008	1,333.505	17.19	0.79	0.00	0	25,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,472.98400		1.47298		1,459.07990	1.45908	1,472.984	17.47	0.82	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,490.64450		1.49064		1,476.61560	1.47662	1,490.645	17.51	0.82	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,508.35220		1.50835		1,494.19800	1.49420	1,508.352	17.55	0.82	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,633.55600		1.63356		1,618.57390	1.61857	1,633.556	17.80	0.84	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,733.32590		1.73333		1,717.74670	1.71775	1,733.326	17.99	0.86	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,779.04260		1.77904		1,763.20690	1.76321	1,779.043	18.08	0.86	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,788.21050		1.78821		1,772.32700	1.77233	1,788.210	18.10	0.86	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,806.57480		1.80657		1,790.59000	1.79059	1,806.575	18.14	0.87	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,815.76780		1.81577		1,799.73610	1.79974	1,815.768	18.15	0.87	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,871.10210		1.87110		1,854.78240	1.85478	1,871.102	18.26	0.87	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,963.92970		1.96393		1,947.16090	1.94716	1,963.930	18.44	0.88	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	2,057.44920		2.05745		2,040.26330	2.04026	2,057.449	18.62	0.89	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	2,198.87610		2.19888		2,181.12590	2.18113	2,198.876	18.89	0.91	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	46.84850		0.04685		50.30600	0.05031	46.849	19.37	0.07	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	39.23480		0.03923		42.04900	0.04205	39.235	19.58	0.06	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	35.57680		0.03558		37.69800	0.03770	35.577	19.70	0.06	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	29.58300		0.02958		30.61140	0.03061	29.583	19.93	0.05	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	26.61170		0.02661		27.12520	0.02713	26.612	20.06	0.04	0.00	0	760.00

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	15.14	Call	25.85720	0.02586	26.24480	0.02624	25.857	20.09	0.04	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	23.95620	0.02396	24.03140	0.02403	23.956	20.19	0.04	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	22.20420	0.02220	22.00360	0.02200	22.204	20.28	0.04	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	19.64510	0.01965	19.06450	0.01906	19.645	20.44	0.03	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	18.40040	0.01840	17.64730	0.01765	18.400	20.52	0.03	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	17.89360	0.01789	17.07290	0.01707	17.894	20.56	0.03	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	13.88100	0.01388	12.81500	0.01282	13.881	20.82	0.02	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	8.56370	0.00856	7.82460	0.00782	8.564	20.82	0.02	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	6.38130	0.00638	5.78550	0.00579	6.381	20.82	0.01	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	6.12800	0.00613	5.54990	0.00555	6.128	20.82	0.01	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	5.49810	0.00550	4.96510	0.00497	5.498	20.82	0.01	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	5.27810	0.00528	4.76120	0.00476	5.278	20.82	0.01	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	4.41740	0.00442	3.96580	0.00397	4.417	20.82	0.01	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	3.03620	0.00304	2.69810	0.00270	3.036	20.82	0.01	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	2.71330	0.00271	2.40370	0.00240	2.713	20.82	0.01	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	2.01420	0.00201	1.76980	0.00177	2.014	20.82	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.28	Call	1.82220	0.00182	1.59660	0.00160	1.822	20.82	0.00	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	1.57800	0.00158	1.37710	0.00138	1.578	20.82	0.00	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			12.12960	12.12960	12.15150	12.15150		14.48	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,773.27790	1.77328	1,758.11700	1.75812	1,773.278	18.00	0.85	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	22.22920	0.02223	23.39480	0.02339	22.229	20.83	0.04	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	13.50070	0.01350	14.16700	0.01417	13.501	21.08	0.02	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.13460	12.13460	12.15650	12.15650		14.45	0.00	0.00	0	100.00
\$ / R	On 06/07/2018	Any day expiry			12.14130	12.14130	12.16320	12.16320		14.46	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	423.62990	0.42363	418.79520	0.41880	423.630	14.30	0.46	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	131.67120	0.13167	139.74070	0.13974	131.671	17.58	0.18	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	117.53130	0.11753	124.95740	0.12496	117.531	17.80	0.16	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.16490	12.16490	12.18670	12.18670		14.43	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.17160	12.17160	12.19340	12.19340		14.41	0.00	0.00	0	1,000.00
\$ / R	On 24/07/2018	Any day expiry	14.19	Put	2,114.52160	2.11452	2,098.91940	2.09892	2,114.522	18.37	0.87	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	2,357.07500	2.35708	2,340.49430	2.34049	2,357.075	18.79	0.89	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.72	Call	34.58010	0.03458	35.55660	0.03556	34.580	21.10	0.05	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	28.62220	0.02862	30.00060	0.03000	28.622	21.25	0.04	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.17330	12.17330	12.19510	12.19510		14.42	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			12.18330	12.18330	12.20510	12.20510		14.40	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,756.27300	1.75627	1,742.76790	1.74277	1,756.273	17.68	0.82	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	36.55380	0.03655	37.98800	0.03799	36.554	21.26	0.05	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	22.07570	0.02208	23.36760	0.02337	22.076	21.26	0.03	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.19470	12.19470	12.21650	12.21650		14.48	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	588.71670	0.58872	583.68600	0.58369	588.717	14.73	0.52	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,806.62870	1.80663	1,793.08050	1.79308	1,806.629	17.73	0.82	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	28.61760	0.02862	30.59400	0.03059	28.618	21.24	0.04	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.20440	12.20440	12.22620	12.22620		14.46	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.23370	12.23370	12.25550	12.25550		14.53	0.00	0.00	0	1,336.00

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	13.80	Put	1,744.15420	1.74415	1,731.86710	1.73187	1,744.154	17.49	0.80	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	46.34460	0.04634	49.38080	0.04938	46.345	21.24	0.06	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	29.04590	0.02905	31.17380	0.03117	29.046	21.24	0.04	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			12.26130	12.26130	12.28320	12.28320		14.48	0.00	73,567.80	6	5,317.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	302.18330	0.30218	300.34020	0.30034	302.183	13.52	0.33	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	792.52780	0.79253	787.34680	0.78735	792.528	15.17	0.57	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	820.27000	0.82027	814.89030	0.81489	820.270	15.25	0.58	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	964.26520	0.96427	957.89200	0.95789	964.265	15.63	0.62	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	1,275.95320	1.27595	1,267.15300	1.26715	1,275.953	16.43	0.70	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	220.11420	0.22011	231.04280	0.23104	220.114	17.14	0.24	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	59.86160	0.05986	63.61310	0.06361	59.862	21.12	0.07	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	56.47090	0.05647	60.06510	0.06007	56.471	21.12	0.07	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	51.93330	0.05193	55.31180	0.05531	51.933	21.12	0.06	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	45.75520	0.04576	48.82960	0.04883	45.755	21.12	0.06	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.27910	12.27910	12.30110	12.30110		14.47	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,733.19420	1.73319	1,722.20300	1.72220	1,733.194	17.30	0.77	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	53.59170	0.05359	57.06580	0.05707	53.592	21.08	0.06	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	33.96300	0.03396	36.42850	0.03643	33.963	21.08	0.04	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.32300	12.32300	12.34510	12.34510		14.50	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.32950	12.32950	12.35160	12.35160		14.57	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.33270	12.33270	12.35470	12.35470		14.57	0.00	0.00	0	0.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,721.35860	1.72136	1,711.76470	1.71176	1,721.359	17.12	0.75	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	61.53460	0.06153	65.51250	0.06551	61.535	20.85	0.07	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	40.39940	0.04040	43.31150	0.04331	40.399	20.85	0.05	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.34070	12.34070	12.36270	12.36270		14.55	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	389.65290	0.38965	388.95510	0.38896	389.653	13.72	0.36	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,769.91090	1.76991	1,760.13640	1.76014	1,769.911	17.16	0.76	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	49.62100	0.04962	52.99760	0.05300	49.621	20.80	0.06	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.35340	12.35340	12.37540	12.37540		14.55	0.00	0.00	0	70.00
\$ / R	On 30/11/2018	Any day expiry			12.38050	12.38050	12.40230	12.40230		14.52	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,711.20040	1.71120	1,703.30150	1.70330	1,711.200	16.95	0.73	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	66.50710	0.06651	70.05180	0.07005	66.507	20.65	0.07	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	42.87280	0.04287	45.42190	0.04542	42.873	20.65	0.05	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			12.39810	12.39810	12.41970	12.41970		14.58	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,585.05840	1.58506	1,577.91510	1.57792	1,585.058	16.70	0.70	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	123.70790	0.12371	130.26500	0.13027	123.708	19.77	0.12	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			12.40290	12.40290	12.42450	12.42450		14.58	0.00	2,480,580.00	200	11,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.96	Put	1,047.92770	1.04793	1,044.28700	1.04429	1,047.928	15.51	0.59	0.00	0	23,443.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.89	Call	172.49300	0.17249	180.94100	0.18094	172.493	18.32	0.16	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	115.44540	0.11545	119.69470	0.11969	115.445	20.24	0.11	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.24	Call	50.15710	0.05016	54.60260	0.05460	50.157	20.51	0.05	0.00	0	23,443.00
\$ / R	On 31/12/2018	Any day expiry			12.43000	12.43000	12.45140	12.45140		14.62	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,701.48780	1.70149	1,694.29460	1.69429	1,701.488	16.81	0.71	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	71.58790	0.07159	75.84960	0.07585	71.588	20.46	0.07	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	46.04930	0.04605	49.13000	0.04913	46.049	20.46	0.05	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			12.50160	12.50160	12.52250	12.52250		14.72	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			12.55780	12.55780	12.57770	12.57770		14.89	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			12.70770	12.70770	12.72480	12.72480		15.29	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future			13.01770	13.01770	13.02920	13.02920		15.60	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	132.67800	0.13268	135.55900	0.13556	132.678	20.82	0.09	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			13.36430	13.36430	13.37280	13.37280		16.29	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			13.45510	13.45510	13.46320	13.46320		16.42	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			13.55000	13.55000	13.55740	13.55740		16.54	0.00	0.00	0	0.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			11.95610	11.95610	11.97810	11.97810		14.41	0.00	0.00	0	555.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			12.11110	12.11110	12.13300	12.13300		14.37	0.00	0.00	0	64.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			12.26130	12.26130	12.28320	12.28320		14.48	0.00	0.00	0	43.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			12.40290	12.40290	12.42450	12.42450		14.58	0.00	0.00	0	3.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			12.70770	12.70770	12.72480	12.72480		15.29	0.00	0.00	0	0.00
£ / R	On 31/01/2018	Any day expiry			16.88540	16.88540	17.00180	17.00180		16.93	0.00	0.00	0	10.00
£ / R	On 01/03/2018	Any day expiry			16.97630	16.97630	17.09240	17.09240		16.13	0.00	0.00	0	17.00
£ / R	On 15/03/2018	Any day expiry			17.01970	17.01970	17.13590	17.13590		16.02	0.00	0.00	0	38.00
£ / R	On 19/03/2018	Foreign Exchange Future			17.03200	17.03200	17.14840	17.14840		15.99	0.00	732,376.00	43	191,141.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	392.21980	0.39222	345.11200	0.34511	392.220	15.93	0.48	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	19.00	Call	40.29270	0.04029	51.42350	0.05142	40.293	19.52	0.07	0.00	0	1,500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	9.23510	0.00924	12.41500	0.01242	9.235	21.04	0.02	0.00	0	500.00
£ / R	On 30/04/2018	Any day expiry			17.16550	17.16550	17.28270	17.28270		15.77	0.00	0.00	0	6.00
£ / R	On 18/06/2018	Foreign Exchange Future			17.31400	17.31400	17.43150	17.43150		15.78	0.00	51,180,184.00	2,956	7,957.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	793.31090	0.79331	737.66860	0.73767	793.311	16.03	0.52	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	92.29340	0.09229	106.06480	0.10606	92.293	19.36	0.10	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future			17.59270	17.59270	17.71210	17.71210		15.75	0.00	8,796,350.00	500	4,664.00
£ / R	On 14/12/2018	Foreign Exchange Future			17.86220	17.86220	17.98270	17.98270		15.69	0.00	0.00	0	895.00
£ / R	On 18/03/2019	Foreign Exchange Future			18.16340	18.16340	18.28280	18.28280		15.59	0.00	508,575.20	28	948.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.44840	18.44840	18.56450	18.56450		15.51	0.00	0.00	0	0.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.11021	0.11021	0.11024	0.11024		15.55	0.00	0.00	0	3,805.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.11227	0.11227	0.11229	0.11229		12.33	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.11437	0.11437	0.11437	0.11437			0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12400	0.12400	0.12389	0.12389		22.20	0.00	0.00	0	0.00
€ / R	On 30/01/2018	Any day expiry			14.77350	14.77350	14.84950	14.84950		10.64	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry			14.77350	14.77350	14.85280	14.85280		11.77	0.00	0.00	0	151,647.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	1,026.88640	1.02689	949.06040	0.94906	1,026.886	21.17	1.00	0.00	0	193,000.00
€ / R	On 31/01/2018	Any day expiry	16.50	Call	0.02480	0.00002	0.10070	0.00010	0.025	26.71	0.00	0.00	0	15,150.00
€ / R	On 15/02/2018	Any day expiry			14.82050	14.82050	14.90020	14.90020		13.33	0.00	0.00	0	44.00
€ / R	On 28/02/2018	Any day expiry			14.86100	14.86100	14.94020	14.94020		13.55	0.00	0.00	0	337.00
€ / R	On 28/02/2018	Any day expiry	16.41	Put	1,558.80630	1.55881	1,482.88860	1.48289	1,558.806	17.61	0.97	0.00	0	1,647.00

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 15/03/2018	Any day expiry		14.90780	14.90780		14.98710	14.98710		14.15	0.00	0.00	0	63.00
€ / R	On 19/03/2018	Foreign Exchange Future		14.92020	14.92020		14.99960	14.99960		13.92	0.00	686,329.20	46	109,660.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	391.87480	0.39187	350.38170	0.35038	391.875	14.31	0.55	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	424.05050	0.42405	380.64000	0.38064	424.051	14.44	0.58	0.00	0	14,172.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	27.86990	0.02787	33.42890	0.03343	27.870	17.38	0.07	0.00	0	643.00
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	13.88340	0.01388	16.80020	0.01680	13.883	18.63	0.03	0.00	0	620.00
€ / R	On 29/03/2018	Any day expiry		14.95150	14.95150		15.03100	15.03100		13.73	0.00	0.00	0	3.00
€ / R	On 18/06/2018	Foreign Exchange Future		15.20850	15.20850		15.28830	15.28830		13.63	0.00	51,374,313.00	3,378	12,554.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	32.52290	0.03252	26.95140	0.02695	32.523	11.07	0.07	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	61.34770	0.06135	52.01980	0.05202	61.348	11.50	0.11	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	542.82220	0.54282	501.17560	0.50118	542.822	13.73	0.50	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,424.64050	1.42464	1,361.82710	1.36183	1,424.640	15.84	0.77	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	33.84870	0.03385	37.30130	0.03730	33.849	18.70	0.05	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	10.00010	0.01000	11.60030	0.01160	10.000	21.37	0.01	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future		15.50130	15.50130		15.58120	15.58120		13.74	0.00	0.00	0	35,175.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	153.57320	0.15357	137.90130	0.13790	153.573	12.12	0.18	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	900.87990	0.90088	853.80560	0.85381	900.880	14.25	0.55	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.00	Put	1,003.81200	1.00381	954.42930	0.95443	1,003.812	14.47	0.59	0.00	0	21,525.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	72.16680	0.07217	80.03390	0.08003	72.167	18.98	0.07	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	21.63	Call	17.77120	0.01777	21.11940	0.02112	17.771	19.66	0.02	0.00	0	21,525.00
€ / R	On 14/12/2018	Foreign Exchange Future		15.78800	15.78800		15.86880	15.86880		13.75	0.00	0.00	0	2,962.00
€ / R	On 18/03/2019	Foreign Exchange Future		16.08350	16.08350		16.16180	16.16180		14.11	0.00	0.00	0	1,088.00
€ / R	On 14/06/2019	Foreign Exchange Future		16.39210	16.39210		16.46900	16.46900		14.40	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap		94.83000	94.83000		94.36000	94.36000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		91.84000	91.84000		91.33000	91.33000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		90.60000	90.60000		90.05000	90.05000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		92.77000	92.77000		92.19000	92.19000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		96.56000	96.56000		95.96000	95.96000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap		95.13000	95.13000		94.51000	94.51000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap		97.18000	97.18000		96.56000	96.56000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap		100.88000	100.88000		100.28000	100.28000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap		101.22000	101.22000		100.62000	100.62000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap		96.46000	96.46000		95.84000	95.84000			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		100.02000	100.02000			0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap		100.44000	100.44000		100.43000	100.43000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap		99.42000	99.42000		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		98.59000	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		98.49000	98.49000			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 21/12/2018	Interest Rate Swap	98.82000	98.82000	98.82000	98.81000	98.81000				0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.18000	99.18000	99.18000	99.15000	99.15000				0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.52000	99.52000	99.52000	99.48000	99.48000				0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.88000	99.88000	99.88000	99.83000	99.83000				0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap	100.79000	100.79000	100.79000	100.74000	100.74000				0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap	98.52000	98.52000	98.52000	98.46000	98.46000				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	95.94000	95.94000	95.94000	95.84000	95.84000				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.16000	95.16000	95.16000	95.04000	95.04000				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	94.35000	94.35000	94.35000	94.21000	94.21000				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	94.52000	94.52000	94.52000	94.36000	94.36000				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.71000	96.71000	96.71000	96.53000	96.53000				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.85000	96.85000	96.85000	96.65000	96.65000				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	98.03000	98.03000	98.03000	97.82000	97.82000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	100.22000	100.22000	100.22000	100.00000	100.00000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	101.47000	101.47000	101.47000	101.23000	101.23000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	96.57000	96.57000	96.57000	96.31000	96.31000				0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	573.51100	573.51100	573.51100	574.01500	574.01500				0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	584.21800	584.21800	584.21800	584.73200	584.73200				0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	663.66900	663.66900	663.66900	664.81500	664.81500				0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	676.05900	676.05900	676.05900	677.22800	677.22800				0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	601.11500	601.11500	601.11500	602.12900	602.12900				0.00	1,971,657,200.00	328	235.00
ALBI	On 03/05/2018	Index Future	612.33700	612.33700	612.33700	613.37100	613.37100				0.00	2,008,465,360.00	328	705.00
AU\$ / R	On 28/02/2018	Any day expiry	9.65330	9.65330	9.65330	9.63920	9.63920			12.92	0.00	0.00	0	46.00
AU\$ / R	On 15/03/2018	Any day expiry	9.67450	9.67450	9.67450	9.66010	9.66010			12.85	0.00	0.00	0	4.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	9.68010	9.68010	9.68010	9.66580	9.66580			12.77	0.00	0.00	0	11,898.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.80630	9.80630	9.80630	9.79150	9.79150			12.90	0.00	0.00	0	5,534.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.93090	9.93090	9.93090	9.91490	9.91490			13.14	0.00	0.00	0	400.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.04970	10.04970	10.04970	10.03230	10.03230			13.26	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.30410	10.30410	10.30410	10.28110	10.28110			12.98	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	9.70930	9.70930	9.70930	9.73130	9.73130			14.18	0.00	0.00	0	750.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.84510	9.84510	9.84510	9.86680	9.86680			15.35	0.00	0.00	0	100.00
CHF / R	On 19/03/2018	Foreign Exchange Future	12.81120	12.81120	12.81120	12.83100	12.83100			13.24	0.00	0.00	0	1,215.00
CHF / R	On 18/06/2018	Foreign Exchange Future	13.07220	13.07220	13.07220	13.09070	13.09070			13.18	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.33680	13.33680	13.33680	13.35390	13.35390				0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.42550	14.42550	14.42550	14.42580	14.42580			14.20	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	1.88320	1.88320	1.88320	1.88940	1.88940			13.91	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 18/06/2018	Foreign Exchange Future		1.89750	1.89750		1.90440	1.90440		14.37	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future		1.91200	1.91200		1.91940	1.91940			0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		1.95660	1.95660		1.96430	1.96430		14.51	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future		2.01700	2.01700		2.02700	2.02700		14.60	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future		2.05750	2.05750		2.06760	2.06760		14.69	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future		2.09820	2.09820		2.10810	2.10810			0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.31370	2.31370		2.32210	2.32210		15.60	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		10.63174	79.36263		10.61280	79.47992			0.00	0.00	0	1,455.00
ES33	On 03/05/2018	Bond Future		10.72572	77.05275		10.70611	77.17234			0.00	0.00	0	9,466.00
ES33	On 02/08/2018	Bond Future		10.82158	78.49125		10.80131	78.61296			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		10.78629	82.87023		10.76728	83.00572			0.00	0.00	0	798.00
ES42	On 03/05/2018	Bond Future		10.87867	80.15598		10.85898	80.29418			0.00	0.00	0	7,957.00
ES42	On 02/08/2018	Bond Future		10.97115	81.65215		10.95082	81.79275			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		599.83900	599.83900		600.91500	600.91500			0.00	0.00	0	183.00
GOVI	On 03/05/2018	GOVI		611.03700	611.03700		612.13500	612.13500			0.00	0.00	0	697.00
HK\$/R	On 19/03/2018	Foreign Exchange Future		1.53090	1.53090		1.53370	1.53370		14.77	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future		1.55380	1.55380		1.55650	1.55650		14.33	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.57560	1.57560		1.57820	1.57820			0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.70030	1.70030		1.70130	1.70130		15.65	0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future		129.96186	129.96186		130.47318	130.47318			0.00	70,699,251.84	544	1,070.00

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 03/05/2018	Bond Future		132.39570	132.39570		132.91700	132.91700			0.00	67,786,598.40	512	533.00
I2025	On 02/08/2018	Bond Future		134.83872	134.83872		135.37030	135.37030			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		100.54575	100.54575		100.64865	100.64865			0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future		101.41063	101.41063		101.51570	101.51570			0.00	0.00	0	1,370.00
I2029	On 02/08/2018	Bond Future		103.31589	103.31589		103.42336	103.42336			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		104.38640	104.38640		104.85879	104.85879			0.00	0.00	0	5,730.00
I2033	On 03/05/2018	Bond Future		105.25335	105.25335		105.73477	105.73477			0.00	0.00	0	1,282.00
I2033	On 02/08/2018	Bond Future		107.23085	107.23085		107.72179	107.72179			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		124.17083	124.17083		125.35987	125.35987			0.00	214,691,365.07	1,729	16,668.00
I2038	On 03/05/2018	Bond Future		126.49623	126.49623		127.70792	127.70792			0.00	214,790,598.54	1,698	7,991.00
I2038	On 02/08/2018	Bond Future		128.82285	128.82285		130.05771	130.05771			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		119.06132	119.06132		120.71287	120.71287			0.00	108,345,801.20	910	17,759.00
I2046	On 03/05/2018	Bond Future		119.69135	119.69135		121.37421	121.37421			0.00	108,919,128.50	910	9,874.00
I2046	On 02/08/2018	Bond Future		121.94011	121.94011		123.65503	123.65503			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		125.24534	125.24534		126.07315	126.07315			0.00	323,884,449.24	2,586	19,586.00
I2050	On 03/05/2018	Bond Future		127.59062	127.59062		128.43431	128.43431			0.00	323,952,584.18	2,539	9,718.00
I2050	On 02/08/2018	Bond Future		128.25485	128.25485		129.11490	129.11490			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		249.13400	249.13400		250.17100	250.17100			0.00	1,033,906,100.00	415	460.00
IGOV	On 03/05/2018	Index Future		253.80000	253.80000		254.85700	254.85700			0.00	1,053,270,000.00	415	1,098.00
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		0.11580	0.11580		0.11600	0.11600			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future		0.11530	0.11530		0.11570	0.11570			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future		0.11470	0.11470		0.11540	0.11540			0.00	0.00	0	562.00

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	
KES / R	On 14/06/2019	Foreign Exchange Future		0.11220	0.11220		0.10750	0.10750			0.00	0.00	0	0.00	
NOK/R	On 19/03/2018	Foreign Exchange Future		1.56200	1.56200		1.56580	1.56580		14.21	0.00	0.00	0	0.00	
NOK/R	On 18/06/2018	Foreign Exchange Future		1.58780	1.58780		1.59150	1.59150		14.63	0.00	0.00	0	0.00	
NOK/R	On 17/09/2018	Foreign Exchange Future		1.61320	1.61320		1.61690	1.61690			0.00	0.00	0	0.00	
NOK/R	On 14/06/2019	Foreign Exchange Future		1.69110	1.69110		1.69470	1.69470		13.79	0.00	0.00	0	0.00	
NZ\$ / R	On 19/03/2018	Foreign Exchange Future		8.77970	8.77970		8.79760	8.79760		14.51	0.00	0.00	0	0.00	
NZ\$ / R	On 18/06/2018	Foreign Exchange Future		8.88950	8.88950		8.90690	8.90690		14.57	0.00	0.00	0	0.00	
NZ\$ / R	On 17/09/2018	Foreign Exchange Future		8.99930	8.99930		9.01580	9.01580			0.00	0.00	0	0.00	
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		9.68690	9.68690		9.69390	9.69390		14.45	0.00	0.00	0	0.00	
PULA / R	On 19/03/2018	Foreign Exchange Future		1.24700	1.24700		1.24810	1.24810			0.00	0.00	0	0.00	
PULA / R	On 18/06/2018	Foreign Exchange Future		1.25590	1.25590		1.25850	1.25850			0.00	0.00	0	0.00	
PULA / R	On 17/09/2018	Foreign Exchange Future		1.26330	1.26330		1.26800	1.26800			0.00	0.00	0	0.00	
PULA / R	On 14/06/2019	Foreign Exchange Future		1.35470	1.35470		1.35460	1.35460			0.00	0.00	0	0.00	
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future		1.42450	1.42450		1.43160	1.43160			0.00	0.00	0	0.00	
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future		1.42960	1.42960		1.43670	1.43670			0.00	0.00	0	0.00	
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future		1.43480	1.43480		1.44200	1.44200			0.00	0.00	0	0.00	
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future		1.24790	1.24790		1.25230	1.25230			0.00	0.00	0	130.00	
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future		1.25580	1.25580		1.26010	1.26010			0.00	0.00	0	0.00	
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future		1.26420	1.26420		1.26850	1.26850			0.00	0.00	0	0.00	
R / ¥EN	On 19/03/2018	Foreign Exchange Future		9.07350	9.07350	0.10915	9.07140	9.07140		15.84	0.00	0.00	0	0.00	
R / ¥EN	On 18/06/2018	Foreign Exchange Future		8.90680	8.90680	0.10915	8.90540	8.90540		17.02	0.00	0.00	0	0.00	
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	3,648.84740	0.36488	0.10915	14,230.29240	1.42303	3,648.847	16.80	0.47	5,493,725.64	1,200	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future		8.74390	8.74390	0.10915	8.74340	8.74340			0.00	0.00	0	0.00	
R186	On 01/02/2018	Bond Future		8.42289	114.13368		8.39327	114.33159		7.53	0.00	6,957,817,400.16	60,962	32,453.00	
R186	On 01/02/2018	Bond Future	7.75	Call	0.01000	0.00001	0.07000	0.00007	0.010	7.76	0.00	0.00	0	1,460.00	
R186	On 01/02/2018	Bond Future	8.50	Call	742.05000	0.74205	912.05000	0.91205	742.050	7.53	0.68	0.00	0	1,460.00	
R186	On 01/02/2018	Bond Future	8.75	Put	11.46000	0.01146	11.78000	0.01178	11.460	7.71	0.03	0.00	0	775.00	
R186	On 01/02/2018	Bond Future	9.00	Put	0.14000	0.00014	0.20000	0.00020	0.140	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	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		8.46087	116.26445		8.42992	116.46632		7.79	0.00	6,863,090,483.50	59,030	133,595.00	
R186	On 03/05/2018	Bond Future	8.00	Call	779.18000	0.77918	843.72000	0.84372	779.180	7.99	0.27	0.00	0	4,745.00	
R186	On 03/05/2018	Bond Future	8.40	Call	1,683.26000	1.68326	1,790.39000	1.79039	1,683.260	7.83	0.47	0.00	0	4,745.00	
R186	On 03/05/2018	Bond Future	8.70	Put	1,214.04000	1.21404	1,151.16000	1.15116	1,214.040	7.94	0.36	0.00	0	3,500.00	
R186	On 03/05/2018	Bond Future	8.85	Put	911.26000	0.91126	861.85000	0.86185	911.260	8.06	0.29	0.00	0	4,745.00	
R186	On 03/05/2018	Bond Future	9.30	Call	5,648.85000	5.64885	5,829.56000	5.82956	5,648.850	8.40	0.86	0.00	0	1,120.00	
R186	On 03/05/2018	Bond Future	9.72	Put	120.47000	0.12047	112.64000	0.11264	120.470	8.55	0.05	0.00	0	10,640.00	

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 03/05/2018	Bond Future	9.75	Put	110.28000		0.11028		103.06000	0.10306	110.280	8.55	0.05	0.00	0	3,200.00
R186	On 02/08/2018	Bond Future			8.50028		113.16006		8.47000	8.47000		8.24	0.00	11,542,326.12	102	51.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 01/02/2018	Bond Future			297.64112		297.64112		297.80337	297.80337			0.00	0.00	0	641.00
R197	On 03/05/2018	Bond Future			303.21500		303.21500		303.38133	303.38133			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			236.05619		236.05619		237.22906	237.22906		4.66	0.00	74,357,699.85	315	17,923.00
R202	On 03/05/2018	Bond Future			240.47670		240.47670		241.67234	241.67234		4.60	0.00	74,307,300.30	309	10,210.00
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			7.72664		103.49246		7.70179	103.59509		4.66	0.00	2,174,894,046.90	21,015	9,707.00
R2023	On 03/05/2018	Bond Future			7.73514		101.49470		7.70869	101.59949		4.76	0.00	2,167,419,318.50	21,355	32,711.00
R2023	On 03/05/2018	Bond Future	9.19	Put	17.43000		0.01743		16.25000	0.01625	17.430	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			8.93347		93.34706		8.90391	93.55215			0.00	0.00	0	43,839.00
R2030	On 03/05/2018	Bond Future			8.98187		95.08974		8.95125	95.29886			0.00	0.00	0	28,614.00
R2030	On 02/08/2018	Bond Future			9.03310		92.85956		9.00141	93.07236			0.00	0.00	0	127.00
R2030	On 02/08/2018	Bond Future	8.51	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0.00	7,850	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0.00	7,850	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0.00	7,850	7,850.00
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			9.13361		95.96533		9.10413	96.18579		10.89	0.00	0.00	0	33,510.00
R2032	On 01/02/2018	Bond Future	9.20	Call	816.95000		0.81695		1,003.61000	1.00361	816.950	10.91	0.65	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	1,359.92000		1.35992		1,570.68000	1.57068	1,359.920	10.94	0.82	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	2,002.32000		2.00232		2,222.06000	2.22206	2,002.320	11.03	0.93	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	2,343.47000		2.34347		2,564.52000	2.56452	2,343.470	11.08	0.96	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.18290		93.59978		9.15243	93.82452		11.88	0.00	0.00	0	20,694.00
R2032	On 02/08/2018	Bond Future			9.23311		95.34712		9.20166	95.57588		12.11	0.00	0.00	0	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			9.34393		99.92537		9.32954	100.04345			0.00	599,552.22	6	36,961.00
R2035	On 03/05/2018	Bond Future			9.39465		97.29057		9.37979	97.41104			0.00	10,896,543.84	112	39,646.00
R2035	On 02/08/2018	Bond Future			9.44668		99.13190		9.43000	9.43000			0.00	594,791.40	6	3.00
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			9.42876		92.00094		9.40428	92.20223		12.91	0.00	157,689,611.16	1,714	32,586.00

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
R2037	On 01/02/2018	Bond Future	9.88	Call	3,597.09000		3.59709	3,799.77000	3.79977	3,597.090		13.34	0.99	0.00	0	2,070.00
R2037	On 01/02/2018	Bond Future	10.32	Put	0.00000		0.00000	0.01000	0.00001	0.000		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			9.48255		93.71844	9.45730	93.92370			13.53	0.00	160,633,406.16	1,714	23,041.00
R2037	On 02/08/2018	Bond Future			9.53899		91.21226	9.51297	91.42120			14.47	0.00	0.00	0	731.00
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			6.97784		101.86925	6.95105	101.89171			0.48	0.00	1,563,081,772.00	15,344	11,702.00
R204	On 03/05/2018	Bond Future			6.74590		103.77102	6.70765	103.79413			0.50	0.00	1,423,530,852.36	13,718	21,535.00
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			9.50377		95.53358	9.48430	95.70546			13.48	0.00	0.00	0	27,038.00
R2040	On 03/05/2018	Bond Future			9.55775		97.31708	9.53768	97.49232			14.13	0.00	6,714,878.52	69	5,256.00
R2040	On 03/05/2018	Bond Future	9.00	Call	1,096.83000		1.09683	1,155.36000	1.15536	1,096.830		14.46	0.26	0.00	0	1,500.00
R2040	On 03/05/2018	Bond Future	10.00	Call	5,135.96000		5.13596	5,273.92000	5.27392	5,135.960		14.75	0.71	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			9.61432		94.62776	9.59365	94.80612			15.13	0.00	79,487,318.40	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			9.53365		92.65292	9.51416	92.82769			14.17	0.00	247,383,296.40	2,670	16,552.00
R2044	On 03/05/2018	Bond Future			9.58591		94.38264	9.56584	94.56078			14.87	0.00	252,001,648.80	2,670	10,590.00
R2044	On 02/08/2018	Bond Future			9.64057		91.76372	9.61991	91.94508			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			9.50363		96.38895	9.48418	96.56886			14.02	0.00	4,048,239,511.05	41,999	9,217.00
R2048	On 03/05/2018	Bond Future			9.55080		93.75154	9.53078	93.93501			15.43	0.00	3,984,346,698.46	42,499	71,864.00
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			7.02743		100.83098	7.01183	100.85890			1.37	0.00	7,108,382,428.04	70,498	30,044.00
R207	On 03/05/2018	Bond Future			6.95340		102.71335	6.93519	102.74202			1.38	0.00	1,887,460,519.60	18,376	25,290.00
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			7.32482		100.79037	7.29961	100.85946			2.41	0.00	1,213,415,264.43	12,039	21,115.00
R208	On 03/05/2018	Bond Future			7.30292		99.27070	7.27522	99.34129			2.58	0.00	1,114,710,690.30	11,229	32,049.00
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

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			9.33342		75.47512		9.31394	75.60971		13.02	0.00	510,966,562.40	6,770	137,197.00
R209	On 01/02/2018	Bond Future	9.32	Call	461.08000		0.46108		568.31000	0.56831	461.080	13.10	0.47	0.00	0	157.00
R209	On 01/02/2018	Bond Future	9.33	Call	494.59000		0.49459		604.64000	0.60464	494.590	13.11	0.50	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.52	Call	1,378.69000		1.37869		1,517.06000	1.51706	1,378.690	13.33	0.84	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.59	Put	51.86000		0.05186		56.63000	0.05663	51.860	13.41	0.09	0.00	0	377.00
R209	On 01/02/2018	Bond Future	9.75	Call	2,799.54000		2.79954		2,936.23000	2.93623	2,799.540	13.60	0.99	0.00	0	5,000.00
R209	On 01/02/2018	Bond Future	9.85	Put	1.61000		0.00161		2.41000	0.00241	1.610	13.72	0.00	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	9.87	Put	1.17000		0.00117		1.81000	0.00181	1.170	13.74	0.00	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.88	Put	1.00000		0.00100		1.57000	0.00157	1.000	13.75	0.00	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.89	Put	0.85000		0.00085		1.36000	0.00136	0.850	13.76	0.00	0.00	0	157.00
R209	On 01/02/2018	Bond Future	10.00	Put	0.13000		0.00013		0.25000	0.00025	0.130	13.89	0.00	0.00	0	7,488.00
R209	On 01/02/2018	Bond Future	10.10	Put	0.02000		0.00002		0.05000	0.00005	0.020	14.01	0.00	0.00	0	3,000.00
R209	On 01/02/2018	Bond Future	10.22	Put	0.00000		0.00000		0.01000	0.00001	0.000	14.15	0.00	0.00	0	739.00
R209	On 03/05/2018	Bond Future			9.38047		73.73484		9.36041	73.87210		14.26	0.00	499,184,866.80	6,770	51,753.00
R209	On 03/05/2018	Bond Future	9.75	Call	3,622.41000		3.62241		3,727.39000	3.72739	3,622.410	14.58	0.69	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.00	Put	737.16000		0.73716		716.06000	0.71606	737.160	14.89	0.22	0.00	0	5,000.00
R209	On 03/05/2018	Bond Future	10.22	Put	483.17000		0.48317		469.20000	0.46920	483.170	15.16	0.15	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	156.96000		0.15696		152.43000	0.15243	156.960	15.52	0.06	0.00	0	435.00
R209	On 02/08/2018	Bond Future			9.42811		75.11131		9.40749	75.25105		14.63	0.00	0.00	0	816.00
R209	On 02/08/2018	Bond Future	9.66	Call	3,986.95000		3.98695		4,079.20000	4.07920	3,986.950	14.83	0.60	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	1,312.96000		1.31296		1,285.50000	1.28550	1,312.960	15.50	0.25	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	572.01000		0.57201		559.09000	0.55909	572.010	15.86	0.13	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.47173		73.40786		9.45044	73.55081		15.34	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	9.34	Call	3,546.81000		3.54681		3,624.56000	3.62456	3,546.810	15.45	0.49	0.00	0	255.00
R209	On 01/11/2018	Bond Future	9.94	Put	2,644.20000		2.64420		2,600.71000	2.60071	2,644.200	15.90	0.35	0.00	0	255.00
R209	On 01/11/2018	Bond Future	10.57	Put	1,508.78000		1.50878		1,482.27000	1.48227	1,508.780	16.59	0.23	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			187.03608		187.03608		187.04282	187.04282			0.00	0.00	0	1,460.00
R210	On 03/05/2018	Bond Future			188.11371		188.11371		188.12121	188.12121			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			151.13796		151.13796		151.14443	151.14443			0.00	332,352,374.04	2,199	3,352.00
R212	On 03/05/2018	Bond Future			153.96833		153.96833		153.97536	153.97536			0.00	338,576,357.67	2,199	3,725.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 01/02/2018	Bond Future			9.00348		87.85835		8.97398	88.05877		10.65	0.00	114,391,571.70	1,302	50,146.00
R213	On 03/05/2018	Bond Future			9.04717		85.94906		9.01669	86.15344		11.60	0.00	111,733,778.00	1,300	18,926.00

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
R213	On 02/08/2018	Bond Future		9.09198	87.57498		9.06000	9.06000		11.85	0.00	175,149.96	2	1.00
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		9.47358	75.17204		9.45413	75.31237		13.89	0.00	210,256,195.88	2,797	36,339.00
R214	On 03/05/2018	Bond Future		9.52005	73.27949		9.50005	73.42256		15.25	0.00	268,862,448.81	3,669	24,464.00
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		22,168.78000	22,168.78000		22,258.49000	22,258.49000			0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future		9.16010	9.16010		9.18410	9.18410		13.21	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future		9.29930	9.29930		9.32380	9.32380		13.22	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future		9.43550	9.43550		9.45970	9.45970			0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future		10.21210	10.21210		10.22750	10.22750		13.84	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future		3.14730	3.14730		3.15610	3.15610		12.72	0.00	0.00	0	433.00
TRY / R	On 18/06/2018	Foreign Exchange Future		3.10370	3.10370		3.11200	3.11200		12.92	0.00	1,862,220.00	600	1,600.00
TRY / R	On 17/09/2018	Foreign Exchange Future		3.05870	3.05870		3.06680	3.06680			0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future		3.04490	3.04490		3.03010	3.03010		13.94	0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future		1.21040	1.21040		1.21480	1.21480			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future		1.19300	1.19300		1.19740	1.19740			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future		1.17360	1.17360		1.17760	1.17760			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 :												55,247,386,135.40	790,811	7 452 366.00
Grand Total:												55,247,386,135.40	790,811	7 452 366.00