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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 31/01/2018

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	11.85650	11.85650		11.96640	11.96640		18.69	0.00	917,855,984.50	77,413	0.00	
\$ / R	On 01/02/2018	Any day expiry	11.85840	11.85840		11.96640	11.96640		18.75	0.00	0.00	0	0.00	
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	1,291.61180	1.29161	1,183.61160	1.18361	1,291.612	54.28	1.00	11,446,933.59	964	3,014.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	0.00000	0.00000	0.07000	0.00007	0.000	38.07	0.00	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	0.00000	0.00000	0.05600	0.00006	0.000	29.51	0.00	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.79	Call	0.00000	0.00000	0.02170	0.00002	0.000	29.51	0.00	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	15.88	Call	0.00000	0.00000	0.01570	0.00002	0.000	29.51	0.00	0.00	0	773.00
\$ / R	On 02/02/2018	Any day expiry	11.85840		11.85840	11.96640	11.96640		16.32	0.00	0.00	0	0.00	
\$ / R	On 06/02/2018	Any day expiry	11.86390		11.86390	11.97380	11.97380		13.36	0.00	0.00	0	0.00	
\$ / R	On 06/02/2018	Any day expiry	13.20	Put	1,336.15210	1.33615	1,226.41810	1.22642	1,336.152	25.25	1.00	0.00	0	35,000.00
\$ / R	On 06/02/2018	Any day expiry	13.80	Put	1,936.11920	1.93612	1,826.22880	1.82623	1,936.119	32.57	1.00	0.00	0	35,000.00
\$ / R	On 08/02/2018	Any day expiry	11.86760		11.86760	11.97750	11.97750		13.55	0.00	0.00	0	0.00	
\$ / R	On 08/02/2018	Any day expiry	13.16	Put	1,292.62970	1.29263	1,183.02430	1.18302	1,292.630	23.97	1.00	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	13.86	Put	1,992.42590	1.99243	1,882.53960	1.88254	1,992.426	29.47	1.00	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	15.05	Call	0.20070	0.00020	0.09960	0.00010	0.201	50.50	0.00	0.00	0	1,880.00
\$ / R	On 09/02/2018	Any day expiry	11.86950		11.86950	11.97930	11.97930		13.70	0.00	0.00	0	1,346.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 09/02/2018	Any day expiry	11.75	Put	55.82220	0.05582	38.18430	0.03818	55.822	14.18	0.32	0.00	0	30,000.00
\$ / R	On 09/02/2018	Any day expiry	12.05	Call	44.10700	0.04411	84.21610	0.08422	44.107	14.95	0.26	0.00	0	20,000.00
\$ / R	On 12/02/2018	Any day expiry			11.87480	11.87480	11.98470	11.98470		13.32	0.00	0.00	0	0.00
\$ / R	On 12/02/2018	Any day expiry	13.75	Put	1,875.25520	1.87526	1,765.39360	1.76539	1,875.255	24.03	1.00	0.00	0	20,000.00
\$ / R	On 12/02/2018	Any day expiry	13.90	Put	2,025.23270	2.02523	1,915.35280	1.91535	2,025.233	24.76	1.00	0.00	0	20,000.00
\$ / R	On 13/02/2018	Any day expiry			11.87660	11.87660	11.98650	11.98650		13.69	0.00	0.00	0	70.00
\$ / R	On 14/02/2018	Any day expiry			11.87840	11.87840	11.93000	11.93000		13.79	0.00	0.00	0	0.00
\$ / R	On 14/02/2018	Any day expiry	11.68	Put	52.80660	0.05281	0.00000	0.00000	52.807	13.95	0.26	314,025.48	100	100.00
\$ / R	On 14/02/2018	Any day expiry	11.86	Put	119.12320	0.11912	0.00000	0.00000	119.123	13.82	0.47	7,065,846.65	1,260	1,260.00
\$ / R	On 14/02/2018	Any day expiry	11.91	Call	113.26660	0.11327	0.00000	0.00000	113.267	13.82	0.47	6,982,889.13	1,260	1,260.00
\$ / R	On 14/02/2018	Any day expiry	12.10	Call	52.91400	0.05291	0.00000	0.00000	52.914	14.51	0.26	311,917.50	100	100.00
\$ / R	On 15/02/2018	Any day expiry			11.88010	11.88010	11.99010	11.99010		13.99	0.00	83,286.00	7	19.00
\$ / R	On 16/02/2018	Any day expiry			11.88190	11.88190	11.99190	11.99190		14.19	0.00	0.00	0	0.00
\$ / R	On 16/02/2018	Any day expiry	14.20	Put	2,318.12930	2.31813	2,208.18610	2.20819	2,318.129	23.88	1.00	0.00	0	20,000.00
\$ / R	On 28/02/2018	Any day expiry			11.90310	11.90310	12.01350	12.01350		14.58	0.00	29,768,750.00	2,500	5,686.00
\$ / R	On 28/02/2018	Any day expiry	11.65	Put	81.05380	0.08105	0.00000	0.00000	81.054	13.83	0.28	334,571.56	100	100.00
\$ / R	On 28/02/2018	Any day expiry	11.86	Put	169.09530	0.16910	0.00000	0.00000	169.095	14.46	0.46	1,846,588.42	340	340.00
\$ / R	On 28/02/2018	Any day expiry	11.96	Call	168.42870	0.16843	0.00000	0.00000	168.429	14.83	0.46	1,870,480.68	340	340.00
\$ / R	On 28/02/2018	Any day expiry	12.50	Call	45.16330	0.04516	62.67590	0.06268	45.163	17.10	0.16	0.00	0	3,450.00
\$ / R	On 28/02/2018	Any day expiry	13.80	Call	1.37740	0.00138	2.06900	0.00207	1.377	21.12	0.01	0.00	0	8,500.00
\$ / R	On 28/02/2018	Any day expiry	14.18	Put	2,277.49900	2.27750	2,167.29800	2.16730	2,277.499	22.50	1.00	0.00	0	2,186.00
\$ / R	On 01/03/2018	Any day expiry			11.90490	11.90490	12.01530	12.01530		14.61	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry			11.90670	11.90670	12.01700	12.01700		14.64	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry	13.40	Put	1,498.02130	1.49802	1,390.33770	1.39034	1,498.021	19.70	0.98	0.00	0	100,000.00
\$ / R	On 15/03/2018	Any day expiry			11.92960	11.92960	12.04020	12.04020		14.68	0.00	1,646,740.00	137	5,377.00
\$ / R	On 19/03/2018	Foreign Exchange Future			11.93670	11.93670	12.04730	12.04730		14.58	0.00	1,376,778,978.00	115,340	773,365.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.50	Put	71.88450	0.07188	49.89360	0.04989	71.884	13.49	0.21	0.00	0	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.60	Put	100.93740	0.10094	72.38880	0.07239	100.937	13.73	0.27	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.85	Put	203.22110	0.20322	156.29280	0.15629	203.221	14.34	0.43	0.00	0	25,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.98	Put	273.70180	0.27370	216.45630	0.21646	273.702	14.69	0.52	0.00	0	25,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	285.81470	0.28581	226.70760	0.22671	285.815	14.76	0.53	0.00	0	227,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.13	Put	370.26270	0.37026	301.39290	0.30139	370.263	15.23	0.61	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.20	Put	419.49870	0.41950	346.42200	0.34642	419.499	15.49	0.64	0.00	0	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.25	Put	456.11660	0.45612	380.23250	0.38023	456.117	15.67	0.67	0.00	0	3,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	540.49100	0.54049	459.01540	0.45902	540.491	16.06	0.72	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	572.34960	0.57235	489.03480	0.48903	572.350	16.21	0.73	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.47	Call	96.14500	0.09614	120.45530	0.12046	96.145	16.46	0.24	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	654.40020	0.65440	566.92480	0.56692	654.400	16.57	0.77	0.00	0	25,380.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Call	62.67840	0.06268	79.89200	0.07989	62.678	17.19	0.17	0.00	0	11,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Put	825.97840	0.82598	732.59200	0.73259	825.978	17.19	0.84	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.75	Call	57.00760	0.05701	72.83730	0.07284	57.008	17.34	0.15	363,001.51	200	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.82	Put	933.22500	0.93323	836.69410	0.83669	933.225	17.54	0.86	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	1,043.09770	1.04310	943.97950	0.94398	1,043.098	17.90	0.89	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.95	Call	39.05500	0.03906	50.34380	0.05034	39.055	17.93	0.11	0.00	0	13,200.00

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
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Call	35.55030	0.03555		45.92180	0.04592	35.550	18.07	0.10	0.00	0	21,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	1,098.85030	1.09885		998.62180	0.99862	1,098.850	18.07	0.90	0.00	0	95,146.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Put	1,287.37480	1.28737		1,184.58930	1.18459	1,287.375	18.59	0.93	0.00	0	1,073.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Call	24.07480	0.02407		31.88930	0.03189	24.075	18.59	0.07	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.21	Put	1,296.85020	1.29685		1,194.01810	1.19402	1,296.850	18.60	0.93	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	1,306.33650	1.30634		1,203.45770	1.20346	1,306.336	18.62	0.93	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	1,334.85910	1.33486		1,231.83920	1.23184	1,334.859	18.66	0.94	0.00	0	2,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.32	Put	1,401.75540	1.40176		1,297.70810	1.29771	1,401.755	18.77	0.94	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.35	Call	17.26070	0.01726		23.41150	0.02341	17.261	18.81	0.05	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	1,459.44060	1.45944		1,354.61160	1.35461	1,459.441	18.86	0.95	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	1,478.73270	1.47873		1,373.66220	1.37366	1,478.733	18.89	0.95	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	12.32130	0.01232		16.77480	0.01677	12.321	19.04	0.04	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	1,575.62130	1.57562		1,469.47480	1.46947	1,575.621	19.04	0.96	0.00	0	17,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	1,673.12240	1.67312		1,566.09310	1.56609	1,673.122	19.19	0.97	0.00	0	98,694.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.66	Call	8.56810	0.00857		11.68950	0.01169	8.568	19.27	0.03	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.70	Call	7.82080	0.00782		10.67180	0.01067	7.821	19.33	0.03	0.00	0	25,150.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.74	Put	1,810.43730	1.81044		1,702.44010	1.70244	1,810.437	19.39	0.98	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	6.81790	0.00682		9.30440	0.00930	6.818	19.42	0.02	0.00	0	4,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.79	Call	6.36510	0.00637		8.68600	0.00869	6.365	19.47	0.02	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.84	Put	1,908.97550	1.90898		1,800.44310	1.80044	1,908.975	19.54	0.98	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	1,978.13250	1.97813		1,869.28860	1.86929	1,978.133	19.65	0.98	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Call	4.61540	0.00462		6.29070	0.00629	4.615	19.68	0.02	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Put	1,997.91540	1.99792		1,888.99070	1.88899	1,997.915	19.68	0.98	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.95	Put	2,017.70780	2.01771		1,908.70620	1.90871	2,017.708	19.71	0.98	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.98	Put	2,047.41380	2.04741		1,938.30290	1.93830	2,047.414	19.75	0.99	0.00	0	200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	3.92880	0.00393		5.34900	0.00535	3.929	19.78	0.01	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.02	Call	3.75190	0.00375		5.10610	0.00511	3.752	19.81	0.01	0.00	0	55.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05	Put	2,116.80150	2.11680		2,007.46230	2.00746	2,116.801	19.86	0.99	0.00	0	500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.07	Call	3.34400	0.00334		4.54580	0.00455	3.344	19.89	0.01	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.12	Call	2.98020	0.00298		4.04620	0.00405	2.980	19.96	0.01	0.00	0	4,951.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.16	Put	2,226.01790	2.22602		2,116.38570	2.11639	2,226.018	20.02	0.99	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	2,245.89560	2.24590		2,136.21770	2.13622	2,245.896	20.05	0.99	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Call	2.47870	0.00248		3.35710	0.00336	2.479	20.08	0.01	0.00	0	73.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.22	Put	2,285.66720	2.28567		2,175.90380	2.17590	2,285.667	20.11	0.99	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.42	Call	1.72410	0.00172		2.00600	0.00201	1.724	20.73	0.01	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.44	Call	1.71560	0.00172		1.91420	0.00191	1.716	20.86	0.01	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	1.71140	0.00171		1.86990	0.00187	1.711	20.92	0.01	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	2,554.99550	2.55500		2,444.54300	2.44454	2,554.995	21.16	0.99	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	2,564.99170	2.56499		2,454.53680	2.45454	2,564.992	21.22	0.99	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Call	1.69170	0.00169		1.83680	0.00184	1.692	21.22	0.01	0.00	0	10,490.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	2,584.98430	2.58498		2,474.52490	2.47452	2,584.984	21.34	0.99	0.00	0	850.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.54	Call	1.67730	0.00168		1.81340	0.00181	1.677	21.46	0.01	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.57	Call	1.66730	0.00167		1.79680	0.00180	1.667	21.65	0.01	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.60	Call	1.65790	0.00166		1.78100	0.00178	1.658	21.83	0.01	0.00	0	100.00

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\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	1.61930	0.00162	1.71380	0.00171	1.619	22.74	0.01	0.00	0	25,047.00		
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	1.59900	0.00160	1.67500	0.00168	1.599	23.41	0.01	0.00	0	15,000.00		
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	1.59310	0.00159	1.66290	0.00166	1.593	23.66	0.01	0.00	0	5,000.00		
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	1.59170	0.00159	1.66000	0.00166	1.592	23.72	0.01	0.00	0	18,718.00		
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	1.58150	0.00158	1.63660	0.00164	1.582	24.27	0.00	0.00	0	6,126.00		
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	1.57360	0.00157	1.61370	0.00161	1.574	24.94	0.00	0.00	0	2,500.00		
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	1.57020	0.00157	1.59170	0.00159	1.570	25.85	0.00	0.00	0	2,500.00		
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	1.57700	0.00158	1.57620	0.00158	1.577	27.07	0.00	0.00	0	3,867.00		
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	1.57980	0.00158	1.57480	0.00157	1.580	27.31	0.00	0.00	0	35,000.00		
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	1.52130	0.00152	1.57360	0.00157	1.521	27.62	0.00	0.00	0	6,000.00		
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	1.18370	0.00118	1.44950	0.00145	1.184	27.62	0.00	0.00	0	750.00		
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	0.60990	0.00061	0.74940	0.00075	0.610	27.62	0.00	0.00	0	13,176.00		
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	0.42970	0.00043	0.52870	0.00053	0.430	27.62	0.00	0.00	0	225,000.00		
\$ / R	On 22/03/2018	Any day expiry			11.94200	11.94200	12.05270	12.05270		14.60	0.00	0.00	0	0.00		
\$ / R	On 22/03/2018	Any day expiry	12.00	Call	233.24090	0.23324	285.04410	0.28504	233.241	14.78	0.48	0.00	0	50,000.00		
\$ / R	On 29/03/2018	Any day expiry			11.95440	11.95440	12.06510	12.06510		14.55	0.00	0.00	0	1,199.00		
\$ / R	On 24/04/2018	Any day expiry			11.99940	11.99940	12.11060	12.11060		14.39	0.00	0.00	0	70.00		
\$ / R	On 25/04/2018	Any day expiry			12.00110	12.00110	12.11230	12.11230		14.39	0.00	0.00	0	0.00		
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	3,004.56290	3.00456	2,894.77860	2.89478	3,004.563	20.68	0.99	0.00	0	1,000.00		
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	1.55480	0.00155	1.89150	0.00189	1.555	21.38	0.00	0.00	0	2,000.00		
\$ / R	On 30/04/2018	Any day expiry			12.00980	12.00980	12.12100	12.12100		14.33	0.00	0.00	0	117.00		
\$ / R	On 30/04/2018	Any day expiry	11.70	Put	187.30250	0.18730	149.69460	0.14969	187.303	13.64	0.34	0.00	0	400.00		
\$ / R	On 30/04/2018	Any day expiry	12.10	Call	304.04320	0.30404	351.37240	0.35137	304.043	14.63	0.47	0.00	0	400.00		
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	1,825.82030	1.82582	1,721.90580	1.72191	1,825.820	18.84	0.93	0.00	0	1,000.00		
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	4.54450	0.00454	5.57850	0.00558	4.544	20.60	0.01	0.00	0	500.00		
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	2.25920	0.00226	2.69230	0.00269	2.259	20.89	0.01	0.00	0	500.00		
\$ / R	On 09/05/2018	Any day expiry			12.02510	12.02510	12.13650	12.13650		14.43	0.00	0.00	0	0.00		
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	870.47560	0.87048	782.72760	0.78273	870.476	16.41	0.74	0.00	0	1,880.00		
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	1,875.84420	1.87584	1,772.17610	1.77218	1,875.844	18.85	0.92	0.00	0	1,880.00		
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	2.97040	0.00297	3.49390	0.00349	2.970	20.31	0.01	0.00	0	1,880.00		
\$ / R	On 11/05/2018	Any day expiry			12.02840	12.02840	12.13990	12.13990		14.45	0.00	0.00	0	70.00		
\$ / R	On 14/05/2018	Any day expiry			12.03350	12.03350	12.14500	12.14500		14.40	0.00	0.00	0	0.00		
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	879.25780	0.87926	791.93050	0.79193	879.258	16.35	0.73	0.00	0	11,000.00		
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	2,488.09790	2.48810	2,381.64330	2.38164	2,488.098	19.87	0.96	0.00	0	11,000.00		
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	2.56520	0.00257	2.98710	0.00299	2.565	19.98	0.01	0.00	0	11,000.00		
\$ / R	On 15/05/2018	Any day expiry			12.03520	12.03520	12.14670	12.14670		14.41	0.00	0.00	0	0.00		
\$ / R	On 18/05/2018	Any day expiry			12.04030	12.04030	12.15180	12.15180		14.43	0.00	0.00	0	0.00		
\$ / R	On 18/05/2018	Any day expiry	12.00	Put	351.69150	0.35169	295.78520	0.29579	351.692	14.31	0.47	0.00	0	76,000.00		
\$ / R	On 31/05/2018	Any day expiry			12.06230	12.06230	12.17410	12.17410		14.36	0.00	0.00	0	181.00		
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,803.46020	1.80346	1,702.48850	1.70249	1,803.460	18.44	0.89	0.00	0	1,000.00		
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	6.39360	0.00639	7.85050	0.00785	6.394	19.12	0.01	0.00	0	500.00		
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	2.74680	0.00275	3.06600	0.00307	2.747	19.00	0.01	0.00	0	500.00		
\$ / R	On 18/06/2018	Foreign Exchange Future			12.09270	12.09270	12.20480	12.20480		14.42	0.00	266,922,167.10	22,073	182,009.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	43.30260	0.04330	32.29560	0.03230	43.303	12.25	0.10	0.00	0	750.00		

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	154.16730	0.15417	124.33430	0.12433	154.167	13.11	0.25	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	374.77220	0.37477	319.36180	0.31936	374.772	14.20	0.45	0.00	0	20,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	443.34910	0.44335	382.14160	0.38214	443.349	14.47	0.49	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Call	408.15630	0.40816	457.95910	0.45796	408.156	14.52	0.50	0.00	0	8,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	461.56500	0.46157	398.72920	0.39873	461.565	14.54	0.50	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	524.62510	0.52463	457.14380	0.45714	524.625	14.79	0.54	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	557.44520	0.55745	488.05740	0.48806	557.445	14.92	0.56	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	625.50050	0.62550	552.49280	0.55249	625.501	15.17	0.59	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	696.56630	0.69657	620.20610	0.62021	696.566	15.42	0.62	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	885.59830	0.88560	802.17790	0.80218	885.598	16.03	0.69	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	1,054.47750	1.05448	966.53070	0.96653	1,054.478	16.52	0.74	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	1,087.60390	1.08760	998.86910	0.99887	1,087.604	16.61	0.74	0.00	0	28,358.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	1,129.40410	1.12940	1,039.72230	1.03972	1,129.404	16.73	0.75	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	1,231.36950	1.23137	1,139.59160	1.13959	1,231.369	17.01	0.78	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	1,257.20110	1.25720	1,164.93580	1.16494	1,257.201	17.08	0.78	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	1,274.49400	1.27449	1,181.90920	1.18191	1,274.494	17.12	0.79	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	1,344.20720	1.34421	1,250.40990	1.25041	1,344.207	17.31	0.80	0.00	0	25,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,484.35330	1.48435	1,389.36570	1.38937	1,484.353	17.59	0.83	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,502.09460	1.50209	1,406.82760	1.40683	1,502.095	17.63	0.83	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,519.88220	1.51988	1,424.33880	1.42434	1,519.882	17.67	0.83	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,645.62070	1.64562	1,548.27230	1.54827	1,645.621	17.91	0.85	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,745.78300	1.74578	1,647.16960	1.64717	1,745.783	18.11	0.86	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,791.67010	1.79167	1,692.52230	1.69252	1,791.670	18.20	0.87	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,800.87280	1.80087	1,701.62180	1.70162	1,800.873	18.22	0.87	421,109,220.00	40,000	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,819.30300	1.81930	1,719.84640	1.71985	1,819.303	18.25	0.87	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,828.53020	1.82853	1,728.97130	1.72897	1,828.530	18.27	0.87	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,884.05970	1.88406	1,783.91000	1.78391	1,884.060	18.38	0.88	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,977.19790	1.97720	1,876.13600	1.87614	1,977.198	18.56	0.89	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	2,071.01180	2.07101	1,969.11390	1.96911	2,071.012	18.73	0.90	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	2,212.84750	2.21285	2,109.83320	2.10983	2,212.848	19.00	0.91	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	42.57740	0.04258	50.64660	0.05065	42.577	19.43	0.07	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	32.81830	0.03282	43.10310	0.04310	32.818	19.33	0.06	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	28.28290	0.02828	39.04550	0.03905	28.283	19.28	0.05	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	21.14770	0.02115	32.39950	0.03240	21.148	19.18	0.04	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	17.78340	0.01778	29.10610	0.02911	17.783	19.12	0.03	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	16.95170	0.01695	28.27090	0.02827	16.952	19.10	0.03	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	14.89950	0.01490	26.16600	0.02617	14.900	19.06	0.03	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	13.07010	0.01307	24.22640	0.02423	13.070	19.02	0.03	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	10.51930	0.01052	21.39520	0.02140	10.519	18.95	0.02	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	9.33830	0.00934	20.01960	0.02002	9.338	18.91	0.02	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	8.86950	0.00887	19.45940	0.01946	8.870	18.90	0.02	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	5.65770	0.00566	15.25660	0.01526	5.658	18.78	0.01	2,926,385.00	20,000	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	3.12100	0.00312	9.64340	0.00964	3.121	18.78	0.01	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	2.17060	0.00217	7.19670	0.00720	2.171	18.78	0.01	0.00	0	750.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	2.06460	0.00206	6.91230	0.00691	2.065	18.78	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	1.80550	0.00181	6.20500	0.00621	1.806	18.78	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	1.71660	0.00172	5.95780	0.00596	1.717	18.78	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	1.37720	0.00138	4.99030	0.00499	1.377	18.78	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.86540	0.00087	3.43500	0.00344	0.865	18.78	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.75280	0.00075	3.07090	0.00307	0.753	18.78	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.52000	0.00052	2.28200	0.00228	0.520	18.78	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.28	Call	0.45910	0.00046	2.06510	0.00207	0.459	18.78	0.00	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.38400	0.00038	1.78910	0.00179	0.384	18.78	0.00	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			12.11140	12.11140	12.22360	12.22360		14.42	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,785.45150	1.78545	1,687.50180	1.68750	1,785.451	18.10	0.86	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	17.06740	0.01707	25.47370	0.02547	17.067	20.36	0.03	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	9.55800	0.00956	16.13730	0.01614	9.558	20.48	0.02	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.11640	12.11640	12.22870	12.22870		14.38	0.00	0.00	0	100.00
\$ / R	On 06/07/2018	Any day expiry			12.12320	12.12320	12.23560	12.23560		14.39	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	425.79620	0.42580	367.49480	0.36749	425.796	14.33	0.46	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	124.60710	0.12461	142.54240	0.14254	124.607	17.67	0.17	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	111.03390	0.11103	127.23290	0.12723	111.034	17.89	0.16	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.14690	12.14690	12.25950	12.25950		14.47	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.15370	12.15370	12.26640	12.26640		14.44	0.00	0.00	0	1,000.00
\$ / R	On 24/07/2018	Any day expiry	14.19	Put	2,126.89170	2.12689	2,027.59590	2.02760	2,126.892	18.44	0.88	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	2,370.13500	2.37013	2,268.78990	2.26879	2,370.135	18.87	0.90	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.72	Call	28.93820	0.02894	37.24960	0.03725	28.938	20.81	0.04	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	23.55870	0.02356	32.96440	0.03296	23.559	20.93	0.04	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.15540	12.15540	12.26810	12.26810		14.45	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			12.16550	12.16550	12.27830	12.27830		14.42	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,767.00250	1.76700	1,672.46430	1.67246	1,767.003	17.75	0.83	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	30.91790	0.03092	38.42370	0.03842	30.918	20.99	0.04	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	18.22550	0.01823	25.35460	0.02535	18.225	20.99	0.03	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.17710	12.17710	12.29000	12.29000		14.51	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	592.46690	0.59247	525.23100	0.52523	592.467	14.77	0.52	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,817.41550	1.81742	1,722.43400	1.72243	1,817.415	17.80	0.83	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	24.22360	0.02422	33.02250	0.03302	24.224	21.00	0.04	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.18690	12.18690	12.29990	12.29990		14.49	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.21630	12.21630	12.32980	12.32980		14.48	0.00	0.00	0	1,336.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,754.27360	1.75427	1,661.19170	1.66119	1,754.274	17.55	0.80	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	41.35330	0.04135	52.35630	0.05236	41.353	21.10	0.05	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	25.52130	0.02552	33.08010	0.03308	25.521	21.10	0.03	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			12.24420	12.24420	12.35800	12.35800		14.52	0.00	269,372.40	22	6,555.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	302.86180	0.30286	257.77490	0.25777	302.862	13.53	0.33	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	798.60660	0.79861	724.40940	0.72441	798.607	15.24	0.57	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	826.59700	0.82660	751.36960	0.75137	826.597	15.32	0.58	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	971.79970	0.97180	891.80770	0.89181	971.800	15.72	0.63	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	1,284.72900	1.28473	1,197.53780	1.19754	1,284.729	16.51	0.70	0.00	0	73,314.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	212.94430	0.21294	235.85130	0.23585	212.944	17.22	0.23	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	55.10720	0.05511	64.94860	0.06495	55.107	21.07	0.07	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	51.91190	0.05191	63.21000	0.06321	51.912	21.07	0.06	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	47.64290	0.04764	58.47410	0.05847	47.643	21.07	0.06	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	41.84490	0.04184	51.63240	0.05163	41.845	21.07	0.05	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.26220	12.26220	12.37620	12.37620		14.51	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,743.66980	1.74367	1,651.53540	1.65154	1,743.670	17.39	0.78	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	49.68530	0.04969	59.42020	0.05942	49.685	21.05	0.06	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	31.18210	0.03118	37.87280	0.03787	31.182	21.05	0.04	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.30630	12.30630	12.42100	12.42100		14.54	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.31290	12.31290	12.42760	12.42760		14.52	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.31620	12.31620	12.43090	12.43090		14.53	0.00	0.00	0	0.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,731.06890	1.73107	1,640.39720	1.64040	1,731.069	17.19	0.76	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	57.82100	0.05782	68.95390	0.06895	57.821	20.85	0.06	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	37.68140	0.03768	45.60740	0.04561	37.681	20.85	0.04	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.32430	12.32430	12.43910	12.43910		14.51	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	391.94850	0.39195	340.76180	0.34076	391.948	13.75	0.36	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,779.73520	1.77974	1,688.42630	1.68843	1,779.735	17.24	0.76	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	46.53480	0.04653	55.77610	0.05578	46.535	20.80	0.05	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.33730	12.33730	12.45230	12.45230		14.59	0.00	0.00	0	70.00
\$ / R	On 30/11/2018	Any day expiry			12.36490	12.36490	12.48010	12.48010		14.57	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,720.93520	1.72094	1,631.23170	1.63123	1,720.935	17.04	0.74	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	63.43740	0.06344	74.56440	0.07456	63.437	20.68	0.07	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	40.66220	0.04066	48.46140	0.04846	40.662	20.68	0.05	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			12.38280	12.38280	12.49820	12.49820		14.63	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,594.54170	1.59454	1,504.52870	1.50453	1,594.542	16.80	0.71	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	119.49580	0.11950	131.26200	0.13126	119.496	19.82	0.12	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			12.38770	12.38770	12.50310	12.50310		14.63	0.00	0.00	0	11,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.96	Put	1,054.87730	1.05488	976.37640	0.97638	1,054.877	15.58	0.59	0.00	0	23,443.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.89	Call	167.98630	0.16799	184.08140	0.18408	167.986	18.39	0.16	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	111.32060	0.11132	122.48160	0.12248	111.321	20.28	0.11	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.24	Call	47.85550	0.04786	57.02410	0.05702	47.856	20.55	0.05	0.00	0	23,443.00
\$ / R	On 31/12/2018	Any day expiry			12.41530	12.41530	12.53100	12.53100		14.59	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,710.12340	1.71012	1,621.32290	1.62132	1,710.123	16.89	0.72	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	67.53620	0.06754	79.48340	0.07948	67.536	20.42	0.07	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	43.11420	0.04311	51.48980	0.05149	43.114	20.42	0.05	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			12.48730	12.48730	12.60420	12.60420		14.75	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			12.54300	12.54300	12.66150	12.66150		14.91	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			12.69160	12.69160	12.81410	12.81410		15.29	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future			12.99870	12.99870	13.12980	13.12980		15.73	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	131.89230	0.13189	146.70990	0.14671	131.892	20.93	0.09	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			13.34680	13.34680	13.48800	13.48800		16.26	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			13.43890	13.43890	13.58280	13.58280		16.39	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			13.53500	13.53500	13.68170	13.68170		16.51	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future		11.93670	11.93670		12.04730	12.04730		14.58	0.00	358,101.00	30	588.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future		12.09270	12.09270		12.20480	12.20480		14.42	0.00	60,463.50	5	69.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future		12.24420	12.24420		12.35800	12.35800		14.52	0.00	61,221.00	5	48.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future		12.38770	12.38770		12.50310	12.50310		14.63	0.00	0.00	0	3.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future		12.69160	12.69160		14.01440	14.01440		15.29	0.00	0.00	0	0.00
£ / R	On 31/01/2018	Any day expiry		16.80940	16.80940		16.91210	16.91210		17.27	0.00	168,094.00	10	0.00
£ / R	On 01/03/2018	Any day expiry		16.89470	16.89470		16.99790	16.99790		16.33	0.00	0.00	0	17.00
£ / R	On 15/03/2018	Any day expiry		16.93970	16.93970		17.04310	17.04310		16.21	0.00	405,780.00	24	38.00
£ / R	On 19/03/2018	Foreign Exchange Future		16.95270	16.95270		17.05600	17.05600		16.08	0.00	48,026,999.10	2,833	193,063.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	417.25060	0.41725	366.24910	0.36625	417.251	16.18	0.51	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	19.00	Call	28.57150	0.02857	34.72380	0.03472	28.572	19.70	0.06	0.00	0	1,500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	6.85140	0.00685	7.85080	0.00785	6.851	21.73	0.02	0.00	0	500.00
£ / R	On 30/04/2018	Any day expiry		17.08520	17.08520		17.18910	17.18910		15.93	0.00	0.00	0	6.00
£ / R	On 18/06/2018	Foreign Exchange Future		17.23590	17.23590		17.34120	17.34120		15.90	0.00	0.00	0	8,457.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	830.10980	0.83011	765.70700	0.76571	830.110	16.20	0.54	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	80.94630	0.08095	89.83340	0.08983	80.946	19.48	0.09	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future		17.51700	17.51700		17.62380	17.62380		15.84	0.00	8,758,500.00	500	4,914.00
£ / R	On 14/12/2018	Foreign Exchange Future		17.78960	17.78960		17.89770	17.89770		15.84	0.00	0.00	0	895.00
£ / R	On 18/03/2019	Foreign Exchange Future		18.08810	18.08810		18.20060	18.20060		15.69	0.00	0.00	0	948.00
£ / R	On 14/06/2019	Foreign Exchange Future		18.37170	18.37170		18.48920	18.48920		15.49	0.00	0.00	0	0.00
¥ / R	On 19/03/2018	Foreign Exchange Future		0.10989	0.10989		0.11131	0.11131		15.40	0.00	0.00	0	3,805.00
¥ / R	On 18/06/2018	Foreign Exchange Future		0.11197	0.11197		0.11341	0.11341		12.67	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future		0.11408	0.11408		0.11554	0.11554		13.16	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.12369	0.12369		0.12536	0.12536		13.90	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry		14.76840	14.76840		14.88760	14.88760		15.35	0.00	611,160,697.20	41,383	0.00
€ / R	On 15/02/2018	Any day expiry		14.81000	14.81000		14.92900	14.92900		12.95	0.00	0.00	0	44.00
€ / R	On 28/02/2018	Any day expiry		14.85070	14.85070		14.97020	14.97020		13.79	0.00	0.00	0	337.00
€ / R	On 28/02/2018	Any day expiry	16.41	Put	1,567.71400	1.56771	1,451.21440	1.45121	1,567.714	18.74	0.97	0.00	0	1,647.00
€ / R	On 15/03/2018	Any day expiry		14.89930	14.89930		15.01910	15.01910		14.33	0.00	104,608.00	7	63.00
€ / R	On 19/03/2018	Foreign Exchange Future		14.91240	14.91240		15.03220	15.03220		14.06	0.00	50,060,926.80	3,357	116,655.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	384.07330	0.38407	317.43300	0.31743	384.073	14.48	0.56	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	416.59400	0.41659	346.93880	0.34694	416.594	14.61	0.58	0.00	0	14,172.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	22.74860	0.02275	29.38010	0.02938	22.749	17.57	0.06	0.00	0	643.00
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	11.21070	0.01121	14.17310	0.01417	11.211	18.97	0.03	0.00	0	620.00
€ / R	On 29/03/2018	Any day expiry		14.94500	14.94500		15.06500	15.06500		13.79	0.00	0.00	0	3.00
€ / R	On 18/06/2018	Foreign Exchange Future		15.20230	15.20230		15.32460	15.32460		13.59	0.00	0.00	0	13,080.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	30.52960	0.03053	26.40990	0.02641	30.530	11.07	0.07	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	58.32420	0.05832	48.94120	0.04894	58.324	11.50	0.11	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	535.35630	0.53536	471.26790	0.47127	535.356	13.69	0.50	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,423.74500	1.42375	1,325.10140	1.32510	1,423.745	15.92	0.77	0.00	0	7,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	32.12300		0.03212		36.34440	0.03634	32.123	18.88	0.05	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	9.60670		0.00961		11.43890	0.01144	9.607	21.67	0.01	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.49770		15.49770		15.62160	15.62160		13.67	0.00	0.00	0	35,175.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	151.87550		0.15188		129.04460	0.12904	151.875	12.18	0.18	62,117,674.57	22,370	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	893.17250		0.89317		818.77540	0.81878	893.173	14.20	0.56	386,197,543.87	44,740	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.00	Put	996.55600		0.99656		918.39360	0.91839	996.556	14.43	0.59	0.00	0	21,525.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	67.53280		0.06753		80.17580	0.08018	67.533	18.92	0.07	24,169,144.61	22,370	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	21.63	Call	15.72770		0.01573		21.90390	0.02190	15.728	19.54	0.02	0.00	0	21,525.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.78980		15.78980		15.91560	15.91560		13.75	0.00	0.00	0	2,962.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.08580		16.08580		16.21380	16.21380		14.05	0.00	0.00	0	1,088.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.39190		16.39190		16.52450	16.52450		14.46	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			95.11000		95.11000		95.35000	95.35000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			92.13000		92.13000		92.37000	92.37000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			90.88000		90.88000		91.14000	91.14000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			93.05000		93.05000		93.30000	93.30000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			96.84000		96.84000		97.09000	97.09000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			95.41000		95.41000		95.67000	95.67000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			97.48000		97.48000		97.74000	97.74000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			101.19000		101.19000		101.45000	101.45000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			101.54000		101.54000		101.81000	101.81000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			96.80000		96.80000		97.08000	97.08000			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		99.89000	99.89000			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			100.03000		100.03000		100.03000	100.03000			0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap			100.47000		100.47000		100.48000	100.48000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap			99.48000		99.48000		99.50000	99.50000			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.01000		99.01000		99.01000	99.01000			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.58000		98.58000		98.58000	98.58000			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.50000		98.50000		98.50000	98.50000			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.85000		98.85000		98.86000	98.86000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.24000		99.24000		99.25000	99.25000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.59000		99.59000		99.61000	99.61000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			99.97000		99.97000		100.00000	100.00000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap			100.89000		100.89000		100.93000	100.93000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap			98.64000		98.64000		98.68000	98.68000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			96.09000		96.09000		96.17000	96.17000			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			95.32000		95.32000		95.40000	95.40000			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			94.51000		94.51000		94.60000	94.60000			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			94.68000		94.68000		94.79000	94.79000			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.88000		96.88000		96.99000	96.99000			0.00	0.00	0	51.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
5Y STND	On 15/03/2022	Interest Rate Swap		97.02000	97.02000		97.14000	97.14000			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap		98.22000	98.22000		98.34000	98.34000			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap		100.43000	100.43000		100.55000	100.55000			0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap		101.68000	101.68000		101.82000	101.82000			0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap		96.81000	96.81000		96.95000	96.95000			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future		573.16500	573.16500		571.53400	571.53400			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future		583.85700	583.85700		582.19800	582.19800			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future		662.33900	662.33900		659.50200	659.50200			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future		674.69600	674.69600		671.80800	671.80800			0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future		599.01500	599.01500		596.30700	596.30700			0.00	0.00	0	110.00
ALBI	On 03/05/2018	Index Future		610.19000	610.19000		607.43400	607.43400			0.00	0.00	0	830.00
AU\$ / R	On 28/02/2018	Any day expiry		9.64320	9.64320		9.72080	9.72080		13.10	0.00	0.00	0	46.00
AU\$ / R	On 15/03/2018	Any day expiry		9.66440	9.66440		9.74200	9.74200		13.03	0.00	0.00	0	4.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future		9.67010	9.67010		9.74770	9.74770		12.94	0.00	2,417,525.00	250	10,948.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future		9.79740	9.79740		9.87560	9.87560		12.99	0.00	0.00	0	5,784.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future		9.92450	9.92450		10.00270	10.00270		13.05	0.00	0.00	0	400.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future		10.04610	10.04610		10.12410	10.12410		13.20	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future		10.30420	10.30420		10.38330	10.38330		12.92	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future		9.72520	9.72520		9.77320	9.77320		14.22	0.00	0.00	0	750.00
CAD/ R	On 18/06/2018	Foreign Exchange Future		9.86210	9.86210		9.91100	9.91100		14.05	0.00	0.00	0	100.00
CHF / R	On 19/03/2018	Foreign Exchange Future		12.85970	12.85970		12.97490	12.97490		13.02	0.00	0.00	0	1,215.00
CHF / R	On 18/06/2018	Foreign Exchange Future		13.12420	13.12420		13.24170	13.24170		12.85	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future		13.39260	13.39260		13.51140	13.51140		13.23	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future		14.48910	14.48910		14.62410	14.62410		14.12	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future		1.89240	1.89240		1.89940	1.89940		14.50	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future		1.90770	1.90770		1.91420	1.91420		14.21	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future		1.92310	1.92310		1.92910	1.92910		14.15	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		1.96910	1.96910		1.97530	1.97530		14.44	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future		2.01670	2.01670		2.03300	2.03300		14.55	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future		2.05770	2.05770		2.07440	2.07440		14.56	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future		2.09860	2.09860		2.11570	2.11570		14.78	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.31420	2.31420		2.33460	2.33460		15.51	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

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
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	10.67114	79.11950		10.73967	78.69934				0.00	0.00	0	1,455.00
ES33	On 03/05/2018	Bond Future	10.76665	76.80402		10.83744	76.37668				0.00	0.00	0	9,466.00
ES33	On 02/08/2018	Bond Future	10.86414	78.23662		10.93746	77.80092				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	10.84607	82.44669		10.90438	82.03722				0.00	0.00	0	798.00
ES42	On 03/05/2018	Bond Future	10.94068	79.72341		11.00091	79.30708				0.00	0.00	0	7,957.00
ES42	On 02/08/2018	Bond Future	11.03546	81.21016		11.09782	80.78558				0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 01/02/2018	GOVI	597.72700	597.72700		594.96100	594.96100				0.00	11,954,540.00	2	183.00
GOVI	On 03/05/2018	GOVI	608.87800	608.87800		606.06200	606.06200				0.00	608,878,000.00	100	597.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.52800	1.52800		1.54240	1.54240			14.97	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.55110	1.55110		1.56570	1.56570			14.38	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.57320	1.57320		1.58780	1.58780			14.17	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.69780	1.69780		1.71500	1.71500			15.68	0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future	129.90763	129.90763		129.94456	129.94456				0.00	0.00	0	1,070.00
I2025	On 03/05/2018	Bond Future	132.33781	132.33781		132.37695	132.37695				0.00	0.00	0	1,033.00
I2025	On 02/08/2018	Bond Future	134.77679	134.77679		134.81610	134.81610				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	99.91203	99.91203		100.03786	100.03786				0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future	100.76297	100.76297		100.89236	100.89236				0.00	0.00	0	1,370.00
I2029	On 02/08/2018	Bond Future	102.65384	102.65384		102.78523	102.78523				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	103.81296	103.81296		104.37333	104.37333				0.00	495,499,258.08	4,773	5,730.00
I2033	On 03/05/2018	Bond Future	104.66704	104.66704		105.23922	105.23922				0.00	499,575,781.92	4,773	6,055.00
I2033	On 02/08/2018	Bond Future	106.63115	106.63115		107.21359	107.21359				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
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	123.92727		123.92727		124.15593	124.15593			0.00	1,329,739,607.10	10,730	5,938.00
I2038	On 03/05/2018	Bond Future	126.24537		126.24537		126.48010	126.48010			0.00	1,354,612,820.10	10,730	19,721.00
I2038	On 02/08/2018	Bond Future	128.56455		128.56455		128.80293	128.80293			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	119.01726		119.01726		119.04780	119.04780			0.00	1,200,646,118.88	10,088	6,929.00
I2046	On 03/05/2018	Bond Future	119.64398		119.64398		119.67657	119.67657			0.00	1,206,968,470.24	10,088	20,962.00
I2046	On 02/08/2018	Bond Future	121.88903		121.88903		121.92167	121.92167			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	123.84168		123.84168		125.23057	125.23057			0.00	1,710,377,442.48	13,811	7,722.00
I2050	On 03/05/2018	Bond Future	126.15837		126.15837		127.57493	127.57493			0.00	1,742,373,248.07	13,811	23,529.00
I2050	On 02/08/2018	Bond Future	126.79273		126.79273		128.23532	128.23532			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	248.14400		248.14400		248.99300	248.99300			0.00	91,813,280.00	37	437.00
IGOV	On 03/05/2018	Index Future	252.78600		252.78600		253.65200	253.65200			0.00	93,530,820.00	37	1,146.00
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	0.11550		0.11550		0.11600	0.11600			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future	0.11470		0.11470		0.11510	0.11510			0.00	0.00	0	562.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.11100		0.11100		0.11210	0.11210			0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future	1.56360		1.56360		1.57030	1.57030		14.25	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future	1.58970		1.58970		1.59650	1.59650		14.61	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future	1.61550		1.61550		1.62260	1.62260			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.69360		1.69360		1.70160	1.70160		13.78	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future	8.83670		8.83670		8.83160	8.83160		14.63	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future	8.94780		8.94780		8.94290	8.94290		14.55	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future	9.05990		9.05990		9.05450	9.05450		14.52	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	9.75160		9.75160		9.75480	9.75480		14.43	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
PULA / R	On 19/03/2018	Foreign Exchange Future			1.24760		1.24760		1.25480	1.25480			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.25810		1.25810		1.26400	1.26400			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.26790		1.26790		1.27180	1.27180			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.35600		1.35600		1.36490	1.36490			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.42020		1.42020		1.41580	1.41580			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.42530		1.42530		1.42090	1.42090			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.43060		1.43060		1.42610	1.42610			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.24930		1.24930		1.24780	1.24780			0.00	0.00	0	130.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.25710		1.25710		1.25560	1.25560			0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.26570		1.26570		1.26410	1.26410			0.00	0.00	0	0.00
R / ¥EN	On 19/03/2018	Foreign Exchange Future			9.09980		9.09980	0.10887	8.98400	8.98400		16.04	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.93110		8.93110	0.10887	8.81750	8.81750		16.30	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	3,384.73690		0.33847	0.10887	3,932.74970	0.39327	3,384.737	16.42	0.46	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.76610		8.76610	0.10887	8.65480	8.65480		16.77	0.00	0.00	0	0.00
R186	On 01/02/2018	Bond Future			8.46050		113.88304		8.53214	113.40766		7.61	0.00	144,403,694.72	1,268	23,023.00
R186	On 01/02/2018	Bond Future	7.75	Call	0.00000		0.00000		0.00000	0.00000	0.000	7.85	0.00	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	341.48000		0.34148		160.11000	0.16011	341.480	7.61	0.72	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	0.00000		0.00000		2.95000	0.00295	0.000	7.79	0.00	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.00	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.98	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	8.16	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	8.34	0.00	0.00	0	1,950.00
R186	On 03/05/2018	Bond Future			8.50036		116.00758		8.57498	115.52430		7.87	0.00	175,751,483.70	1,515	181,683.00
R186	On 03/05/2018	Bond Future	8.00	Call	688.69000		0.68869		567.50000	0.56750	688.690	8.08	0.25	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	8.40	Call	1,535.16000		1.53516		1,317.55000	1.31755	1,535.160	7.91	0.45	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	8.70	Put	1,282.44000		1.28244		1,467.10000	1.46710	1,282.440	8.03	0.38	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.85	Put	963.06000		0.96306		1,111.53000	1.11153	963.060	8.15	0.31	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	9.30	Call	5,410.63000		5.41063		4,995.69000	4.99569	5,410.630	8.49	0.86	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.72	Put	126.36000		0.12636		152.91000	0.15291	126.360	8.65	0.06	0.00	0	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	115.61000		0.11561		140.19000	0.14019	115.610	8.65	0.05	0.00	0	3,200.00
R186	On 02/08/2018	Bond Future			8.54181		112.87082		8.61984	112.37794		8.33	0.00	0.00	0	51.00
R186	On 01/11/2018	Bond Future			8.57440		115.04116		8.53000	8.53000		8.26	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	1,861.42000		1.86142		0.00000	0.00000	1,861.420	8.56	0.34	196,442,266.08	5,000	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	2,996.49000		2.99649		0.00000	0.00000	2,996.490	8.37	0.48	277,082,738.57	5,000	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,911.46000		1.91146		0.00000	0.00000	1,911.460	8.55	0.33	189,179,435.82	5,000	5,000.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R197	On 01/02/2018	Bond Future			296.76436		296.76436		297.44961	297.44961			0.00	0.00	0	641.00
R197	On 03/05/2018	Bond Future			302.31580		302.31580		303.01757	303.01757			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			234.80728		234.80728		236.02719	236.02719		4.66	0.00	2,875,215,143.60	12,245	13,021.00
R202	On 03/05/2018	Bond Future			239.19962		239.19962		240.44515	240.44515		4.60	0.00	2,928,999,346.90	12,245	23,050.00
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			7.74529		103.41552		7.82639	103.08180		4.73	0.00	0.00	0	9,086.00
R2023	On 03/05/2018	Bond Future			7.75529		101.41496		7.84117	101.07599		4.83	0.00	25,860,814.80	255	66,191.00
R2023	On 03/05/2018	Bond Future	9.19	Put	17.28000		0.01728		23.09000	0.02309	17.280	5.29	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			8.97560		93.05581		9.04249	92.59594		12.71	0.00	0.00	0	12,123.00
R2030	On 03/05/2018	Bond Future			9.02565		94.79185		9.09476	94.32422		11.92	0.00	56,875,110.00	600	93,070.00
R2030	On 02/08/2018	Bond Future			9.07870		92.55450		9.15039	92.07764		12.16	0.00	0.00	0	127.00
R2030	On 02/08/2018	Bond Future	8.51	Call	1,758.45000		1.75845		1,610.51000	1.61051	1,758.450	12.57	0.34	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	2,711.45000		2.71145		2,505.44000	2.50544	2,711.450	12.35	0.46	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	2,007.04000		2.00704		2,187.10000	2.18710	2,007.040	12.42	0.35	0.00	0	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			9.18562		95.57819		9.24759	95.11988		10.96	0.00	0.00	0	15,643.00
R2032	On 01/02/2018	Bond Future	9.20	Call	276.46000		0.27646		162.70000	0.16270	276.460	10.98	0.58	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	858.13000		0.85813		536.88000	0.53688	858.130	11.01	0.94	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	1,572.22000		1.57222		1,139.37000	1.13937	1,572.220	11.10	1.00	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	1,933.05000		1.93305		1,483.16000	1.48316	1,933.050	11.15	1.00	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.23680		93.20411		9.30070	92.73811		11.95	0.00	0.00	0	62,948.00
R2032	On 02/08/2018	Bond Future			9.28900		94.94253		9.35508	94.46739		12.19	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			9.38067		99.62487		9.44778	99.07962		15.38	0.00	0.00	0	36,841.00
R2035	On 03/05/2018	Bond Future			9.43270		96.98312		9.50179	96.42863		14.29	0.00	0.00	0	55,845.00
R2035	On 02/08/2018	Bond Future			9.48612		98.79236		9.55748	98.22694		14.66	0.00	0.00	0	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			9.47064		91.65813		9.53766	91.11364		12.97	0.00	0.00	0	13,491.00
R2037	On 01/02/2018	Bond Future	9.88	Call	3,249.10000		3.24910		2,704.89000	2.70489	3,249.100	13.40	1.00	0.00	0	2,070.00
R2037	On 01/02/2018	Bond Future	10.32	Put	0.00000		0.00000		0.00000	0.00000	0.000	13.89	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	14.09	0.00	0.00	0	2,000.00
R2037	On 03/05/2018	Bond Future			9.52586		93.36799		9.59482	92.81424		13.59	0.00	208,864,193.63	2,237	42,866.00
R2037	On 02/08/2018	Bond Future			9.58384		90.85383		9.65505	90.28917		14.54	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			7.03901		101.81798		7.09176	101.77381		0.49	0.00	39,403,558.26	387	8,320.00

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 03/05/2018	Bond Future			6.83462		103.71745		6.90771	103.67336		0.51	0.00	40,138,653.15	387	22,580.00
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			9.57065		94.94696		9.61767	94.53801		13.54	0.00	0.00	0	12,748.00
R2040	On 03/05/2018	Bond Future			9.62679		96.71819		9.67513	96.30248		14.19	0.00	170,224,014.40	1,760	30,390.00
R2040	On 03/05/2018	Bond Future	9.00	Call	922.79000		0.92279		812.07000	0.81207	922.790	14.67	0.23	0.00	0	1,500.00
R2040	On 03/05/2018	Bond Future	10.00	Call	4,606.22000		4.60622		4,384.63000	4.38463	4,606.220	14.49	0.69	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			9.68568		94.01613		9.73559	93.59213		15.20	0.00	0.00	0	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			9.59563		92.10084		9.65259	91.59837		14.21	0.00	0.00	0	15,292.00
R2044	On 03/05/2018	Bond Future			9.64984		93.81904		9.70839	93.30796		14.91	0.00	112,582,848.00	1,200	20,178.00
R2044	On 02/08/2018	Bond Future			9.70661		91.18800		9.76699	90.66694		15.99	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			9.56563		95.81952		9.62259	95.30176		14.04	0.00	10,540,147.20	110	5,152.00
R2048	On 03/05/2018	Bond Future			9.61470		93.17019		9.67319	92.64366		15.45	0.00	183,545,274.30	1,970	97,299.00
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			7.04961		100.79130		7.12895	100.64954		1.40	0.00	0.00	0	8,414.00
R207	On 03/05/2018	Bond Future			6.97993		102.67161		7.07124	102.52811		1.39	0.00	0.00	0	47,558.00
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			7.33999		100.74883		7.42029	100.52927		2.44	0.00	0.00	0	20,935.00
R208	On 03/05/2018	Bond Future			7.32006		99.22706		7.40768	99.00430		2.61	0.00	0.00	0	33,549.00
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			9.37559		75.18501		9.44243	74.72867		13.12	0.00	183,676,979.43	2,443	72,001.00
R209	On 01/02/2018	Bond Future	9.32	Call	70.17000		0.07017		45.13000	0.04513	70.170	13.21	0.23	0.00	0	157.00
R209	On 01/02/2018	Bond Future	9.33	Call	87.45000		0.08745		54.52000	0.05452	87.450	13.20	0.27	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.52	Call	986.18000		0.98618		626.94000	0.62694	986.180	13.14	0.97	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.59	Put	0.38000		0.00038		30.36000	0.03036	0.380	13.22	0.00	0.00	0	377.00
R209	On 01/02/2018	Bond Future	9.75	Call	2,502.41000		2.50241		2,046.72000	2.04672	2,502.410	13.40	1.00	0.00	0	5,000.00
R209	On 01/02/2018	Bond Future	9.85	Put	0.00000		0.00000		0.03000	0.00003	0.000	13.51	0.00	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	9.87	Put	0.00000		0.00000		0.01000	0.00001	0.000	13.54	0.00	0.00	0	739.00

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	9.88	Put	0.00000	0.00000		0.01000	0.00001	0.000	13.55	0.00	0.00	0	220.00	
R209	On 01/02/2018	Bond Future	9.89	Put	0.00000	0.00000		0.01000	0.00001	0.000	13.56	0.00	0.00	0	157.00	
R209	On 01/02/2018	Bond Future	10.00	Put	0.00000	0.00000		0.00000	0.00000	0.000	13.68	0.00	0.00	0	7,488.00	
R209	On 01/02/2018	Bond Future	10.10	Put	0.00000	0.00000		0.00000	0.00000	0.000	13.80	0.00	0.00	0	3,000.00	
R209	On 01/02/2018	Bond Future	10.22	Put	0.00000	0.00000		0.00000	0.00000	0.000	13.94	0.00	0.00	0	739.00	
R209	On 03/05/2018	Bond Future			9.42400	73.43829		9.49266	72.97416		14.37	0.00	281,268,650.70	3,830	77,692.00	
R209	On 03/05/2018	Bond Future	9.19	Call	1,454.86000	1.45486	1,274.13000	1.27413	1,454.860	14.58	0.40	0.00	0.00	0	250.00	
R209	On 03/05/2018	Bond Future	9.47	Put	1,959.60000	1.95960	2,177.44000	2.17744	1,959.600	14.39	0.46	0.00	0.00	0	250.00	
R209	On 03/05/2018	Bond Future	9.75	Call	3,383.78000	3.38378	3,075.40000	3.07540	3,383.780	14.69	0.67	0.00	0.00	0	435.00	
R209	On 03/05/2018	Bond Future	9.77	Put	1,176.27000	1.17627	1,327.98000	1.32798	1,176.270	14.72	0.32	0.00	0.00	0	250.00	
R209	On 03/05/2018	Bond Future	10.00	Put	771.81000	0.77181	881.59000	0.88159	771.810	15.00	0.23	0.00	0.00	0	5,000.00	
R209	On 03/05/2018	Bond Future	10.22	Put	504.60000	0.50460	581.70000	0.58170	504.600	15.28	0.16	0.00	0.00	0	435.00	
R209	On 03/05/2018	Bond Future	10.73	Put	161.89000	0.16189	191.59000	0.19159	161.890	15.64	0.06	0.00	0.00	0	435.00	
R209	On 02/08/2018	Bond Future			9.47305	74.80813		9.54376	74.33485		14.74	0.00	0.00	0	816.00	
R209	On 02/08/2018	Bond Future	9.66	Call	3,789.00000	3.78900	3,503.92000	3.50392	3,789.000	14.94	0.58	0.00	0.00	0	435.00	
R209	On 02/08/2018	Bond Future	10.21	Put	1,374.71000	1.37471	1,488.38000	1.48838	1,374.710	15.62	0.26	0.00	0.00	0	435.00	
R209	On 02/08/2018	Bond Future	10.84	Put	600.90000	0.60090	657.94000	0.65794	600.900	15.98	0.13	0.00	0.00	0	435.00	
R209	On 01/11/2018	Bond Future			9.51822	73.09713		9.59085	72.61559		15.47	0.00	0.00	0	0.00	
R209	On 01/11/2018	Bond Future	9.34	Call	3,393.49000	3.39349	3,142.22000	3.14222	3,393.490	15.58	0.48	0.00	0.00	0	255.00	
R209	On 01/11/2018	Bond Future	9.94	Put	2,752.59000	2.75259	2,908.67000	2.90867	2,752.590	16.03	0.37	0.00	0.00	0	255.00	
R209	On 01/11/2018	Bond Future	10.57	Put	1,578.73000	1.57873	1,673.94000	1.67394	1,578.730	16.73	0.24	0.00	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			185.64825	185.64825		186.68247	186.68247			0.00	0.00	0	0.00	
R210	On 03/05/2018	Bond Future			186.69621	186.69621		187.75198	187.75198			0.00	0.00	0	2,159.00	
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			151.04305	151.04305		151.08794	151.08794			0.00	4,531,291.50	30	3,352.00	
R212	On 03/05/2018	Bond Future			153.86854	153.86854		153.91621	153.91621			0.00	4,616,056.20	30	4,755.00	
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			9.05560	87.50582		9.11750	87.08975		10.72	0.00	0.00	0	10,157.00	
R213	On 03/05/2018	Bond Future			9.10114	85.58881		9.16492	85.16577		11.68	0.00	51,353,286.00	600	45,278.00	
R213	On 02/08/2018	Bond Future			9.14794	87.18540		9.21389	86.75401		11.94	0.00	0.00	0	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	

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 01/02/2018	Bond Future	9.53562		74.72731		9.59255	74.32308		13.94	0.00	0.00	0	10,923.00
R214	On 03/05/2018	Bond Future	9.58395		72.82542		9.64237	72.41431		15.31	0.00	213,378,480.60	2,930	50,015.00
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	22,172.65000	22,172.65000		22,336.65000	22,336.65000				0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future	9.13370	9.13370		9.20910	9.20910			13.24	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	9.27310	9.27310		9.34950	9.34950			13.06	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	9.40920	9.40920		9.48680	9.48680			13.13	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.18280	10.18280		10.27590	10.27590			13.80	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.13950	3.13950		3.14730	3.14730			12.64	0.00	0.00	0	433.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.09770	3.09770		3.10410	3.10410			12.80	0.00	0.00	0	2,950.00
TRY / R	On 17/09/2018	Foreign Exchange Future	3.05290	3.05290		3.06030	3.06030			12.98	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.04890	3.04890		3.03770	3.03770			13.85	0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.20840	1.20840		1.21770	1.21770				0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.19150	1.19150		1.20080	1.20080				0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.17230	1.17230		1.18150	1.18150				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 : **22,961,867,270.59** **560,062** **6 637 700.00**

Grand Total: **22,961,867,270.59** **560,062** **6 637 700.00**