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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 12/02/2018

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 12/02/2018	Any day expiry	11.92000	11.92000		12.07930	12.07930		17.72	0.00	238,400,000.00	20,000	0.00	
\$ / R	On 13/02/2018	Any day expiry	11.92180	11.92180		12.07930	12.07930		16.98	0.00	0.00	0	70.00	
\$ / R	On 14/02/2018	Any day expiry	11.92180	11.92180		12.07930	12.07930		16.40	0.00	0.00	0	200.00	
\$ / R	On 14/02/2018	Any day expiry	11.68	Put	6.06700	0.00607	5.17020	0.00517	6.067	19.57	0.08	0.00	0	100.00
\$ / R	On 14/02/2018	Any day expiry	11.86	Put	33.73340	0.03373	19.64310	0.01964	33.733	16.97	0.34	0.00	0	1,260.00
\$ / R	On 14/02/2018	Any day expiry	11.91	Call	64.45820	0.06446	197.08170	0.19708	64.458	16.59	0.53	0.00	0	1,260.00
\$ / R	On 14/02/2018	Any day expiry	12.10	Call	15.13080	0.01513	69.59820	0.06960	15.131	20.18	0.16	0.00	0	100.00
\$ / R	On 15/02/2018	Any day expiry	11.92180		11.92180	12.08110	12.08110		16.17	0.00	0.00	0	19.00	
\$ / R	On 16/02/2018	Any day expiry	11.92360		11.92360	12.08290	12.08290		16.11	0.00	0.00	0	0.00	
\$ / R	On 16/02/2018	Any day expiry	14.20	Put	2,276.41420	2.27641	2,117.12730	2.11713	2,276.414	44.80	1.00	0.00	0	20,000.00
\$ / R	On 22/02/2018	Any day expiry	11.93430		11.93430	12.09370	12.09370		16.36	0.00	0.00	0	0.00	
\$ / R	On 28/02/2018	Any day expiry	11.94500		11.94500	12.10470	12.10470		16.35	0.00	0.00	0	4,771.00	
\$ / R	On 28/02/2018	Any day expiry	11.65	Put	50.51710	0.05052	23.99760	0.02400	50.517	15.78	0.22	0.00	0	100.00
\$ / R	On 28/02/2018	Any day expiry	11.86	Put	121.91950	0.12192	72.10060	0.07210	121.920	16.18	0.41	0.00	0	340.00
\$ / R	On 28/02/2018	Any day expiry	11.96	Call	156.33490	0.15633	253.43490	0.25343	156.335	16.40	0.49	0.00	0	340.00
\$ / R	On 28/02/2018	Any day expiry	12.50	Call	30.61920	0.03062	62.52800	0.06253	30.619	18.99	0.13	0.00	0	3,450.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/02/2018	Any day expiry	13.80	Call	0.57080	0.00057	1.50110	0.00150	0.571	24.93	0.00	0.00	0	8,500.00
\$ / R	On 28/02/2018	Any day expiry	14.18	Put	2,235.24250	2.23524	2,075.98520	2.07599	2,235.243	26.94	1.00	0.00	0	2,186.00
\$ / R	On 01/03/2018	Any day expiry			11.94680	11.94680	12.10650	12.10650		16.28	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry			11.94860	11.94860	12.10830	12.10830		16.24	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry	13.40	Put	1,453.61980	1.45362	1,296.25830	1.29626	1,453.620	22.33	0.99	0.00	0	100,000.00
\$ / R	On 15/03/2018	Any day expiry			11.97170	11.97170	12.13180	12.13180		15.47	0.00	0.00	0	5,713.00
\$ / R	On 19/03/2018	Foreign Exchange Future			11.97860	11.97860	12.13890	12.13890		15.32	0.00	932,318,395.20	77,832	824,969.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.45	Put	39.43600	0.03944	0.00000	0.00000	39.436	14.04	0.14	3,902,052.69	2,250	2,250.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.50	Put	48.98690	0.04899	30.61050	0.03061	48.987	14.17	0.17	0.00	0	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.60	Put	72.81680	0.07282	44.38670	0.04439	72.817	14.42	0.23	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.80	Put	141.49410	0.14149	94.62290	0.09462	141.494	14.93	0.36	0.00	0	90,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.99	Put	234.97160	0.23497	167.60440	0.16760	234.972	15.48	0.50	239,251,768.80	40,000	63,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	240.80200	0.24080	172.15400	0.17215	240.802	15.53	0.51	6,059,166.72	1,000	227,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.13	Put	322.59370	0.32259	237.60880	0.23761	322.594	16.07	0.59	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.20	Put	370.87940	0.37088	278.39120	0.27839	370.879	16.37	0.63	0.00	0	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.25	Put	406.99590	0.40700	309.65140	0.30965	406.996	16.58	0.66	0.00	0	3,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	490.70600	0.49071	383.51470	0.38351	490.706	17.04	0.71	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	522.44800	0.52245	411.97410	0.41197	522.448	17.21	0.73	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.47	Call	88.07160	0.08807	132.53520	0.13254	88.072	17.50	0.24	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	604.43930	0.60444	486.45190	0.48645	604.439	17.63	0.77	0.00	0	25,380.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.55	Call	75.29310	0.07529	114.21740	0.11422	75.293	17.84	0.21	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Put	776.57890	0.77658	647.47850	0.64748	776.579	18.35	0.84	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Call	55.17890	0.05518	86.37850	0.08638	55.179	18.35	0.16	0.00	0	11,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.82	Put	884.42180	0.88442	749.67210	0.74967	884.422	18.76	0.87	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	994.97220	0.99497	855.19140	0.85519	994.972	19.17	0.90	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.95	Call	32.88830	0.03289	53.03130	0.05303	32.888	19.20	0.10	0.00	0	13,200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Call	29.67530	0.02968	48.03540	0.04804	29.675	19.37	0.09	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	1,051.07530	1.05108	909.13540	0.90914	1,051.075	19.37	0.91	0.00	0	95,146.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Call	19.39660	0.01940	32.36860	0.03237	19.397	19.97	0.06	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Put	1,240.79660	1.24080	1,093.46860	1.09347	1,240.797	19.97	0.94	0.00	0	1,073.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.21	Put	1,250.33800	1.25034	1,102.83840	1.10284	1,250.338	19.99	0.94	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	1,259.88980	1.25989	1,112.22090	1.11222	1,259.890	20.01	0.94	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	1,288.60550	1.28861	1,140.44200	1.14044	1,288.606	20.07	0.94	0.00	0	2,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.32	Put	1,355.93420	1.35593	1,206.68740	1.20669	1,355.934	20.19	0.95	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.35	Call	13.51640	0.01352	24.13460	0.02413	13.516	20.25	0.04	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	1,413.96750	1.41397	1,263.65400	1.26365	1,413.968	20.31	0.96	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	1,433.37110	1.43337	1,282.65420	1.28265	1,433.371	20.34	0.96	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	1,530.77950	1.53078	1,378.25740	1.37826	1,530.780	20.53	0.97	0.00	0	17,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	9.37950	0.00938	17.15740	0.01716	9.380	20.53	0.03	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	1,628.73890	1.62874	1,474.73030	1.47473	1,628.739	20.71	0.97	0.00	0	98,694.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.66	Call	6.33140	0.00633	11.86280	0.01186	6.331	20.82	0.02	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.70	Call	5.73670	0.00574	10.81050	0.01081	5.737	20.89	0.02	0.00	0	25,150.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.74	Put	1,766.59740	1.76660	1,610.94920	1.61095	1,766.597	20.97	0.98	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	4.94690	0.00495	9.40070	0.00940	4.947	21.01	0.02	0.00	0	4,000.00

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 19/03/2018	Foreign Exchange Future	13.79	Call	4.59350	0.00459	8.76470	0.00876	4.594	21.06	0.02	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.84	Put	1,865.45930	1.86546	1,708.89750	1.70890	1,865.459	21.15	0.99	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	1,934.81380	1.93481	1,777.71740	1.77772	1,934.814	21.28	0.99	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Call	3.24890	0.00325	6.31380	0.00631	3.249	21.32	0.01	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Put	1,954.64890	1.95465	1,797.41380	1.79741	1,954.649	21.32	0.99	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.95	Put	1,974.49220	1.97449	1,817.12390	1.81712	1,974.492	21.35	0.99	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.98	Put	2,004.27090	2.00427	1,846.71380	1.84671	2,004.271	21.41	0.99	0.00	0	200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	2.73230	0.00273	5.35580	0.00536	2.732	21.45	0.01	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.02	Call	2.60050	0.00260	5.10950	0.00511	2.601	21.48	0.01	0.00	0	55.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05	Put	2,073.81450	2.07381	1,915.86110	1.91586	2,073.815	21.54	0.99	0.00	0	500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.07	Call	2.29800	0.00230	4.54200	0.00454	2.298	21.58	0.01	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.12	Call	2.03090	0.00203	4.03720	0.00404	2.031	21.67	0.01	0.00	0	4,951.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.16	Put	2,183.24000	2.18324	2,024.77380	2.02477	2,183.240	21.74	0.99	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	2,203.15140	2.20315	2,044.60470	2.04460	2,203.151	21.78	0.99	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Call	1.66710	0.00167	3.34320	0.00334	1.667	21.82	0.01	0.00	0	73.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.22	Put	2,242.98690	2.24299	2,084.28920	2.08429	2,242.987	21.85	0.99	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.42	Call	1.14620	0.00115	1.99070	0.00199	1.146	22.60	0.00	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.44	Call	1.14440	0.00114	1.89920	0.00190	1.144	22.75	0.00	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	1.14360	0.00114	1.85500	0.00186	1.144	22.82	0.00	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	2,512.54070	2.51254	2,352.78860	2.35279	2,512.541	23.11	1.00	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Call	1.14010	0.00114	1.64940	0.00165	1.140	23.19	0.00	0.00	0	10,490.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	2,522.54010	2.52254	2,362.74940	2.36275	2,522.540	23.19	1.00	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	2,542.53900	2.54254	2,382.67370	2.38267	2,542.539	23.33	1.00	0.00	0	850.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.54	Call	1.13800	0.00114	1.50160	0.00150	1.138	23.48	0.00	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.57	Call	1.13680	0.00114	1.39950	0.00140	1.137	23.70	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.60	Call	1.13600	0.00114	1.30610	0.00131	1.136	23.92	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	1.13660	0.00114	1.28420	0.00128	1.137	25.01	0.00	0.00	0	25,047.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	1.14160	0.00114	1.27480	0.00127	1.142	25.81	0.00	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	1.14430	0.00114	1.27250	0.00127	1.144	26.10	0.00	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	1.14500	0.00115	1.27210	0.00127	1.145	26.18	0.00	0.00	0	18,718.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	1.15290	0.00115	1.26960	0.00127	1.153	26.83	0.00	0.00	0	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	1.16520	0.00117	1.27030	0.00127	1.165	27.64	0.00	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	1.18680	0.00119	1.27740	0.00128	1.187	28.73	0.00	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	1.22310	0.00122	1.29630	0.00130	1.223	30.19	0.00	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	1.23130	0.00123	1.30130	0.00130	1.231	30.48	0.00	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	1.19040	0.00119	1.31100	0.00131	1.190	30.85	0.00	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	0.91320	0.00091	1.33010	0.00133	0.913	30.85	0.00	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	0.45300	0.00045	0.88100	0.00088	0.453	30.85	0.00	0.00	0	13,176.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	0.31270	0.00031	0.62200	0.00062	0.313	30.85	0.00	0.00	0	225,000.00
\$ / R	On 22/03/2018	Any day expiry			11.98380	11.98380	12.14420	12.14420		15.55	0.00	0.00	0	30,000.00
\$ / R	On 22/03/2018	Any day expiry	12.00	Call	231.92770	0.23193	323.03670	0.32304	231.928	15.55	0.50	0.00	0	20,000.00
\$ / R	On 29/03/2018	Any day expiry			11.99590	11.99590	12.15660	12.15660		15.46	0.00	0.00	0	1,199.00
\$ / R	On 29/03/2018	Any day expiry	13.00	Call	46.28600	0.04629	68.38650	0.06839	46.286	19.00	0.12	0.00	0	4,000.00
\$ / R	On 16/04/2018	Any day expiry			12.02700	12.02700	12.18820	12.18820		15.21	0.00	0.00	0	54.00

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 24/04/2018	Any day expiry		12.04060	12.04060		12.20220	12.20220		15.32	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry		12.04230	12.04230		12.20390	12.20390		15.32	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	2,963.28430	2.96328	2,804.00070	2.80400	2,963.284	22.00	0.99	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	1.66920	0.00167	2.37190	0.00237	1.669	22.99	0.00	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry		12.05080	12.05080		12.21260	12.21260		15.24	0.00	0.00	0	506.00
\$ / R	On 30/04/2018	Any day expiry	11.70	Put	169.67960	0.16968	120.11190	0.12011	169.680	14.45	0.32	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	12.10	Call	316.38870	0.31639	396.92460	0.39692	316.389	15.39	0.49	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	1,784.62400	1.78462	1,635.08950	1.63509	1,784.624	19.84	0.93	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	4.58240	0.00458	6.53370	0.00653	4.582	21.89	0.01	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	2.35590	0.00236	3.30180	0.00330	2.356	22.30	0.01	0.00	0	500.00
\$ / R	On 09/05/2018	Any day expiry		12.06610	12.06610		12.22830	12.22830		15.16	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	833.90140	0.83390	713.54640	0.71355	833.901	17.17	0.73	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	1,835.86360	1.83586	1,686.31940	1.68632	1,835.864	19.86	0.92	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	2.78690	0.00279	4.67150	0.00467	2.787	21.28	0.01	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry		12.06950	12.06950		12.23170	12.23170		15.17	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry		12.07460	12.07460		12.23700	12.23700		15.11	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	843.45660	0.84346	723.46190	0.72346	843.457	17.10	0.72	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	2,448.01670	2.44802	2,292.28280	2.29228	2,448.017	20.99	0.95	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	2.40130	0.00240	4.21710	0.00422	2.401	20.86	0.01	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry		12.07620	12.07620		12.23860	12.23860		15.12	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry		12.08120	12.08120		12.24370	12.24370		15.28	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry	12.00	Put	329.63870	0.32964	256.33880	0.25634	329.639	15.05	0.45	0.00	0	76,000.00
\$ / R	On 31/05/2018	Any day expiry		12.10260	12.10260		12.26550	12.26550		15.18	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,766.43600	1.76644	1,620.53690	1.62054	1,766.436	19.34	0.88	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	7.09360	0.00709	10.87280	0.01087	7.094	20.19	0.02	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	2.99490	0.00299	4.74910	0.00475	2.995	20.00	0.01	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future		12.13220	12.13220		12.29580	12.29580		15.20	0.00	11,452,796.80	944	232,683.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	42.57650	0.04258	28.96170	0.02896	42.576	13.08	0.09	0.00	0	60,750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	73.93080	0.07393	49.71690	0.04972	73.931	13.38	0.15	3,534,646.05	2,000	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	147.24460	0.14724	107.59280	0.10759	147.245	13.84	0.24	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	238.95510	0.23896	182.21440	0.18221	238.955	14.35	0.34	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	357.97990	0.35798	285.27250	0.28527	357.980	14.88	0.43	11,308,525.49	2,150	22,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	424.09170	0.42409	344.00340	0.34400	424.092	15.14	0.48	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	435.64650	0.43565	354.35440	0.35435	435.647	15.18	0.49	0.00	0	164,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Call	427.84650	0.42785	510.15440	0.51015	427.847	15.18	0.51	0.00	0	8,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	441.47970	0.44148	359.58910	0.35959	441.480	15.20	0.49	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.24	Call	388.79430	0.38879	464.25910	0.46426	388.794	15.43	0.48	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	502.89540	0.50290	414.07930	0.41408	502.895	15.46	0.52	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	534.92230	0.53492	442.74050	0.44274	534.922	15.58	0.54	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	601.44980	0.60145	503.59470	0.50359	601.450	15.83	0.57	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	303.28090	0.30328	363.68220	0.36368	303.281	16.09	0.39	9,575,408.29	2,000	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	671.08090	0.67108	567.88220	0.56788	671.081	16.09	0.61	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	857.14110	0.85714	742.08510	0.74209	857.141	16.72	0.68	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	1,024.15180	1.02415	901.04860	0.90105	1,024.152	17.23	0.73	0.00	0	2,700.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	1,056.95800	1.05696	932.38520	0.93239	1,056.958	17.32	0.74	0.00	0	28,358.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	1,098.37260	1.09837	972.03200	0.97203	1,098.373	17.44	0.75	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	1,199.48480	1.19948	1,069.19900	1.06920	1,199.485	17.74	0.77	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	1,225.11650	1.22512	1,093.90720	1.09391	1,225.116	17.81	0.77	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	1,242.27770	1.24228	1,110.46780	1.11047	1,242.278	17.86	0.78	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	1,311.49150	1.31149	1,177.38030	1.17738	1,311.491	18.05	0.79	0.00	0	25,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	137.38730	0.13739	165.52130	0.16552	137.387	18.17	0.20	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,451.30850	1.45131	1,314.17140	1.31417	1,451.309	18.38	0.82	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,468.94890	1.46895	1,331.52560	1.33153	1,468.949	18.42	0.82	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,486.63740	1.48664	1,348.93270	1.34893	1,486.637	18.46	0.82	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,611.72500	1.61173	1,471.25210	1.47125	1,611.725	18.72	0.84	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,711.42820	1.71143	1,568.63690	1.56864	1,711.428	18.93	0.86	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,757.12010	1.75712	1,613.34990	1.61335	1,757.120	19.03	0.86	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,766.28570	1.76629	1,622.32420	1.62232	1,766.286	19.04	0.86	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,784.64110	1.78464	1,640.30380	1.64030	1,784.641	19.08	0.87	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,793.83060	1.79383	1,649.30890	1.64931	1,793.831	19.10	0.87	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,849.14370	1.84914	1,703.54640	1.70355	1,849.144	19.22	0.87	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,941.94730	1.94195	1,794.68970	1.79469	1,941.947	19.40	0.88	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	2,035.45300	2.03545	1,886.68490	1.88668	2,035.453	19.59	0.89	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	2,176.87480	2.17687	2,026.10010	2.02610	2,176.875	19.88	0.91	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	46.16710	0.04617	55.94980	0.05595	46.167	20.41	0.07	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	38.79450	0.03879	47.81700	0.04782	38.794	20.66	0.06	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	34.99380	0.03499	43.16690	0.04317	34.994	20.77	0.06	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	28.79230	0.02879	34.76810	0.03477	28.792	20.98	0.05	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	25.73270	0.02573	30.64920	0.03065	25.733	21.10	0.04	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	24.95790	0.02496	29.61070	0.02961	24.958	21.13	0.04	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	23.00870	0.02301	27.00360	0.02700	23.009	21.22	0.04	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	21.21820	0.02122	24.62040	0.02462	21.218	21.30	0.04	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	18.61220	0.01861	21.17660	0.02118	18.612	21.44	0.03	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	17.35010	0.01735	19.52210	0.01952	17.350	21.52	0.03	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	16.83740	0.01684	18.85260	0.01885	16.837	21.55	0.03	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	13.00850	0.01301	13.91670	0.01392	13.008	21.84	0.02	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	7.96830	0.00797	8.73860	0.00874	7.968	21.85	0.02	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	5.89950	0.00590	6.43290	0.00643	5.900	21.85	0.01	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	5.66020	0.00566	6.16700	0.00617	5.660	21.85	0.01	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	5.06620	0.00507	5.50760	0.00551	5.066	21.85	0.01	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	4.85910	0.00486	5.27790	0.00528	4.859	21.85	0.01	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	4.05060	0.00405	4.38320	0.00438	4.051	21.85	0.01	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	2.76050	0.00276	2.96250	0.00296	2.761	21.85	0.01	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	2.46060	0.00246	2.63380	0.00263	2.461	21.85	0.01	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	1.81420	0.00181	1.92820	0.00193	1.814	21.85	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.28	Call	1.63740	0.00164	1.73610	0.00174	1.637	21.85	0.00	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	1.41320	0.00141	1.49310	0.00149	1.413	21.85	0.00	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			12.15030	12.15030	12.31430	12.31430		15.20	0.00	0.00	0	445.00

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 29/06/2018	Any day expiry	13.80	Put	1,752.68430	1.75268	1,610.16520	1.61017	1,752.684	18.91	0.85	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	23.15230	0.02315	25.91250	0.02591	23.152	22.11	0.04	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	14.22710	0.01423	16.85960	0.01686	14.227	22.41	0.02	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.15530	12.15530	12.31940	12.31940		15.15	0.00	0.00	0	100.00
\$ / R	On 06/07/2018	Any day expiry			12.16180	12.16180	12.32610	12.32610		15.16	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	410.69450	0.41069	333.96770	0.33397	410.694	15.00	0.45	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	132.43680	0.13244	159.51050	0.15951	132.437	18.44	0.18	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	118.19430	0.11819	142.27180	0.14227	118.194	18.67	0.16	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.18490	12.18490	12.34960	12.34960		15.22	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.19150	12.19150	12.35640	12.35640		15.19	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.19	Put	2,096.08790	2.09609	1,949.13900	1.94914	2,096.088	19.24	0.87	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	2,338.37310	2.33837	2,187.87590	2.18788	2,338.373	19.69	0.89	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.72	Call	35.66260	0.03566	39.33750	0.03934	35.663	22.20	0.05	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	30.33610	0.03034	34.47240	0.03447	30.336	22.46	0.04	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.19310	12.19310	12.35800	12.35800		15.20	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			12.20300	12.20300	12.36810	12.36810		15.17	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,738.93540	1.73894	1,599.71400	1.59971	1,738.935	18.50	0.82	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	38.06940	0.03807	41.70810	0.04171	38.069	22.37	0.05	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	23.47110	0.02347	28.14860	0.02815	23.471	22.43	0.03	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.21450	12.21450	12.37990	12.37990		15.15	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	577.71370	0.57771	488.56800	0.48857	577.714	15.41	0.51	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,789.42940	1.78943	1,649.68360	1.64968	1,789.429	18.52	0.82	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	30.45920	0.03046	35.55970	0.03556	30.459	22.39	0.04	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.22440	12.22440	12.39000	12.39000		15.12	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.25350	12.25350	12.41990	12.41990		15.19	0.00	0.00	0	1,766.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,729.33710	1.72934	1,592.74550	1.59275	1,729.337	18.25	0.79	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	49.70570	0.04971	56.27600	0.05628	49.706	22.33	0.06	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	31.41700	0.03142	36.49350	0.03649	31.417	22.33	0.04	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			12.28100	12.28100	12.44810	12.44810		15.23	0.00	49,124.00	4	37,613.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	299.57200	0.29957	243.07570	0.24308	299.572	14.15	0.32	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	784.68940	0.78469	684.74800	0.68475	784.689	15.84	0.56	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	812.20040	0.81220	710.56630	0.71057	812.200	15.92	0.57	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	955.07930	0.95508	845.46000	0.84546	955.079	16.32	0.62	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	1,264.47670	1.26448	1,141.03530	1.14104	1,264.477	17.13	0.69	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	227.38940	0.22739	262.08260	0.26208	227.389	17.89	0.24	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	63.64280	0.06364	68.62200	0.06862	63.643	22.12	0.07	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	60.89220	0.06089	66.63200	0.06663	60.892	22.18	0.07	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	56.09740	0.05610	63.94130	0.06394	56.097	22.18	0.07	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	49.55520	0.04956	57.98750	0.05799	49.555	22.18	0.06	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.29880	12.29880	12.46640	12.46640		15.22	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,721.49150	1.72149	1,587.15950	1.58716	1,721.491	18.05	0.77	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	58.10150	0.05810	67.83400	0.06783	58.101	22.12	0.07	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	37.19960	0.03720	43.72410	0.04372	37.200	22.12	0.04	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.34240	12.34240	12.51120	12.51120		15.24	0.00	0.00	0	70.00

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 29/10/2018	Any day expiry		12.34890	12.34890		12.51790	12.51790		15.23	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry		12.35210	12.35210		12.52120	12.52120		15.23	0.00	0.00	0	430.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,712.41360	1.71241	1,580.27560	1.58028	1,712.414	17.83	0.75	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	67.25700	0.06726	78.13210	0.07813	67.257	21.83	0.07	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	44.64230	0.04464	52.19940	0.05220	44.642	21.83	0.05	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry		12.36020	12.36020		12.52950	12.52950		15.21	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	391.42370	0.39142	325.52820	0.32553	391.424	14.37	0.36	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,761.11690	1.76112	1,628.64140	1.62864	1,761.117	17.88	0.75	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	54.59370	0.05459	63.87000	0.06387	54.594	21.78	0.06	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry		12.37310	12.37310		12.54280	12.54280		15.21	0.00	0.00	0	70.00
\$ / R	On 30/11/2018	Any day expiry		12.40030	12.40030		12.57060	12.57060		15.27	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,705.15250	1.70515	1,575.08410	1.57508	1,705.153	17.67	0.73	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	72.50340	0.07250	85.02680	0.08503	72.503	21.54	0.07	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	47.26400	0.04726	55.92310	0.05592	47.264	21.54	0.05	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry		12.41780	12.41780		12.58860	12.58860		15.24	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,580.08510	1.58009	1,451.87830	1.45188	1,580.085	17.39	0.70	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	133.34850	0.13335	144.40690	0.14441	133.349	20.64	0.12	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future		12.42260	12.42260		12.59350	12.59350		15.24	0.00	0.00	0	18,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	298.45070	0.29845	0.00000	0.00000	298.451	13.96	0.28	29,225,472.25	8,292	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	661.59910	0.66160	0.00000	0.00000	661.599	15.41	0.51	955,142.95	150	150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.96	Put	1,047.18630	1.04719	939.76300	0.93976	1,047.186	16.18	0.58	0.00	0	23,443.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	324.16830	0.32417	0.00000	0.00000	324.168	17.58	0.28	38,968,861.31	11,056	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.89	Call	182.97570	0.18298	205.50670	0.20551	182.976	19.08	0.17	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	125.06160	0.12506	134.38610	0.13439	125.062	21.13	0.12	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.24	Call	55.74250	0.05574	67.01180	0.06701	55.743	21.43	0.06	0.00	0	23,443.00
\$ / R	On 31/12/2018	Any day expiry		12.44970	12.44970		12.62140	12.62140		15.28	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,697.53220	1.69753	1,568.46010	1.56846	1,697.532	17.50	0.71	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	79.18930	0.07919	92.33230	0.09233	79.189	21.37	0.08	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	51.63870	0.05164	60.73530	0.06074	51.639	21.37	0.05	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry		12.52000	12.52000		12.69340	12.69340		15.29	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future		12.57450	12.57450		12.74970	12.74970		15.43	0.00	18,861,750.00	1,500	1,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future		12.72010	12.72010		12.89970	12.89970		15.76	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future		13.02130	13.02130		13.20980	13.20980		16.15	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	142.63600	0.14264	157.40990	0.15741	142.636	21.43	0.09	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future		13.35900	13.35900		13.55690	13.55690		16.75	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry		13.44930	13.44930		13.64950	13.64950		16.91	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future		13.54350	13.54350		13.74610	13.74610		17.06	0.00	0.00	0	0.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future		11.97860	11.97860		12.13890	12.13890		15.32	0.00	2,455,613.00	205	380.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future		12.13220	12.13220		12.29580	12.29580		15.20	0.00	0.00	0	69.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future		12.28100	12.28100		12.44810	12.44810		15.23	0.00	0.00	0	45.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future		12.42260	12.42260		12.59350	12.59350		15.24	0.00	0.00	0	3.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future		12.72010	12.72010		12.89970	12.89970		15.76	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 01/03/2018	Any day expiry		16.53100	16.53100		16.73240	16.73240		17.42	0.00	0.00	0	17.00
£ / R	On 15/03/2018	Any day expiry		16.57450	16.57450		16.77690	16.77690		17.25	0.00	0.00	0	38.00
£ / R	On 19/03/2018	Foreign Exchange Future		16.58730	16.58730		16.79000	16.79000		17.15	0.00	38,300,075.70	2,309	197,439.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	613.92320	0.61392	496.48610	0.49649	613.923	17.92	0.66	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	19.00	Call	10.01320	0.01001	16.30780	0.01631	10.013	21.85	0.02	0.00	0	1,500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	3.31170	0.00331	4.04120	0.00404	3.312	25.52	0.01	0.00	0	500.00
£ / R	On 30/04/2018	Any day expiry		16.72040	16.72040		16.92470	16.92470		16.87	0.00	0.00	0	9.00
£ / R	On 18/06/2018	Foreign Exchange Future		16.86640	16.86640		17.07370	17.07370		16.74	0.00	8,433,200.00	500	10,315.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	1,063.41660	1.06342	933.17320	0.93317	1,063.417	17.43	0.62	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	53.65750	0.05366	64.83510	0.06484	53.658	20.44	0.06	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future		17.13890	17.13890		17.35310	17.35310		16.61	0.00	0.00	0	13,656.00
£ / R	On 14/12/2018	Foreign Exchange Future		17.40120	17.40120		17.62230	17.62230		16.52	0.00	0.00	0	895.00
£ / R	On 18/03/2019	Foreign Exchange Future		17.68960	17.68960		17.91760	17.91760		16.37	0.00	0.00	0	948.00
£ / R	On 14/06/2019	Foreign Exchange Future		17.95960	17.95960		18.19600	18.19600		16.14	0.00	0.00	0	0.00
¥ / R	On 19/03/2018	Foreign Exchange Future		0.11053	0.11053		0.11163	0.11163		18.04	0.00	0.00	0	5,608.00
¥ / R	On 18/06/2018	Foreign Exchange Future		0.11264	0.11264		0.11376	0.11376		13.19	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future		0.11478	0.11478		0.11593	0.11593		12.06	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.12436	0.12436		0.12572	0.12572		22.69	0.00	0.00	0	0.00
€ / R	On 15/02/2018	Any day expiry		14.61940	14.61940		14.81130	14.81130		14.68	0.00	0.00	0	44.00
€ / R	On 28/02/2018	Any day expiry		14.65980	14.65980		14.85240	14.85240		14.96	0.00	0.00	0	337.00
€ / R	On 28/02/2018	Any day expiry	16.41	Put	1,752.55710	1.75256	1,562.63060	1.56263	1,752.557	22.93	0.99	0.00	0	1,647.00
€ / R	On 15/03/2018	Any day expiry		14.70690	14.70690		14.90040	14.90040		15.05	0.00	0.00	0	63.00
€ / R	On 19/03/2018	Foreign Exchange Future		14.71990	14.71990		14.91370	14.91370		14.82	0.00	27,452,613.50	1,865	105,489.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	486.55890	0.48656	367.23170	0.36723	486.559	15.90	0.66	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	523.78310	0.52378	399.76510	0.39977	523.783	16.06	0.69	0.00	0	14,172.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	10.28210	0.01028	16.94510	0.01695	10.282	19.38	0.03	0.00	0	643.00
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	4.77550	0.00478	7.95470	0.00795	4.776	20.97	0.01	0.00	0	620.00
€ / R	On 29/03/2018	Any day expiry		14.75230	14.75230		14.94680	14.94680		14.74	0.00	0.00	0	3.00
€ / R	On 30/04/2018	Any day expiry		14.85470	14.85470		15.05050	15.05050		14.35	0.00	0.00	0	16.00
€ / R	On 18/06/2018	Foreign Exchange Future		15.00740	15.00740		15.20650	15.20650		14.23	0.00	11,630,735.00	775	15,537.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	54.40430	0.05440	30.77360	0.03077	54.404	12.14	0.10	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	93.43610	0.09344	59.01110	0.05901	93.436	12.53	0.16	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	651.94550	0.65195	536.70840	0.53671	651.946	14.72	0.56	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,584.72180	1.58472	1,420.57140	1.42057	1,584.722	16.93	0.81	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	27.35090	0.02735	31.85890	0.03186	27.351	20.20	0.04	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	6.60170	0.00660	9.03750	0.00904	6.602	22.44	0.01	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future		15.29920	15.29920		15.50390	15.50390		14.24	0.00	0.00	0	45,425.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	201.15030	0.20115	157.38970	0.15739	201.150	12.80	0.22	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	1,029.55800	1.02956	899.14080	0.89914	1,029.558	15.06	0.60	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.00	Put	1,138.00050	1.13800	1,001.79660	1.00180	1,138.001	15.28	0.63	0.00	0	21,525.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	54.81810	0.05482	69.69950	0.06970	54.818	19.44	0.06	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	21.63	Call	10.91550	0.01092	16.58190	0.01658	10.915	19.75	0.01	0.00	0	21,525.00

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 14/12/2018	Foreign Exchange Future		15.58510	15.58510		15.79610	15.79610		14.30	0.00	0.00	0	2,962.00
€ / R	On 18/03/2019	Foreign Exchange Future		15.88370	15.88370		16.09930	16.09930		14.50	0.00	0.00	0	1,088.00
€ / R	On 14/06/2019	Foreign Exchange Future		16.16570	16.16570		16.39150	16.39150		14.83	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap		94.74000	94.74000		95.03000	95.03000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		91.73000	91.73000		92.04000	92.04000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		90.47000	90.47000		90.79000	90.79000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		92.63000	92.63000		92.95000	92.95000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		96.41000	96.41000		96.73000	96.73000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap		94.96000	94.96000		95.29000	95.29000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap		97.01000	97.01000		97.35000	97.35000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap		100.72000	100.72000		101.05000	101.05000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap		101.05000	101.05000		101.39000	101.39000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap		96.28000	96.28000		96.64000	96.64000			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		100.04000	100.04000			0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap		100.46000	100.46000		100.48000	100.48000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap		99.47000	99.47000		99.49000	99.49000			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		98.51000	98.51000			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		98.84000	98.84000		98.86000	98.86000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		99.22000	99.22000		99.24000	99.24000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap		99.56000	99.56000		99.60000	99.60000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap		99.93000	99.93000		99.97000	99.97000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap		100.84000	100.84000		100.90000	100.90000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap		98.56000	98.56000		98.64000	98.64000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		95.96000	95.96000		96.10000	96.10000			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		95.17000	95.17000		95.33000	95.33000			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		94.35000	94.35000		94.52000	94.52000			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		94.51000	94.51000		94.69000	94.69000			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		96.69000	96.69000		96.89000	96.89000			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap		96.82000	96.82000		97.03000	97.03000			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap		98.01000	98.01000		98.23000	98.23000			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap		100.22000	100.22000		100.43000	100.43000			0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap		101.47000	101.47000		101.69000	101.69000			0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap		96.58000	96.58000		96.81000	96.81000			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future		585.20300	585.20300		584.16500	584.16500			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
AL7T	On 03/05/2018	Index Future	677.97000		677.97000		675.79400	675.79400			0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	614.38800		614.38800		612.07900	612.07900			0.00	0.00	0	828.00
AU\$ / R	On 28/02/2018	Any day expiry	9.36670		9.36670		9.46920	9.46920		13.30	0.00	0.00	0	46.00
AU\$ / R	On 15/03/2018	Any day expiry	9.38710		9.38710		9.48990	9.48990		13.46	0.00	0.00	0	4.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	9.39250		9.39250		9.49550	9.49550		13.32	0.00	2,845,927.50	303	11,670.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.51420		9.51420		9.61930	9.61930		13.05	0.00	0.00	0	5,799.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.63570		9.63570		9.74450	9.74450		13.35	0.00	0.00	0	400.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.75320		9.75320		9.86470	9.86470		13.69	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	9.99530		9.99530		10.11810	10.11810		13.45	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	9.51620		9.51620		9.64070	9.64070		14.59	0.00	951,620.00	100	1,150.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.65080		9.65080		9.77820	9.77820		14.41	0.00	0.00	0	300.00
CHF / R	On 19/03/2018	Foreign Exchange Future	12.79350		12.79350		12.96890	12.96890		13.84	0.00	0.00	0	1,215.00
CHF / R	On 18/06/2018	Foreign Exchange Future	13.05670		13.05670		13.23680	13.23680		13.48	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.32330		13.32330		13.51020	13.51020		13.69	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.40610		14.40610		14.61750	14.61750		14.44	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	1.88760		1.88760		1.91670	1.91670		14.81	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.90180		1.90180		1.93100	1.93100		14.35	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.91600		1.91600		1.94560	1.94560		14.38	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	1.95880		1.95880		1.98960	1.98960		14.90	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future	1.99190		1.99190		2.01880	2.01880		15.94	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.03240		2.03240		2.06030	2.06030		15.60	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.07240		2.07240		2.10090	2.10090		15.20	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.28260		2.28260		2.31520	2.31520		16.24	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

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
ES33	On 03/05/2018	Bond Future		10.67072	77.38888		10.72322	77.06798			0.00	0.00	0	9,466.00
ES33	On 02/08/2018	Bond Future		10.76686	78.82049		10.82117	78.49371			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 03/05/2018	Bond Future		10.82455	80.53681		10.87700	80.16769			0.00	0.00	0	7,957.00
ES42	On 02/08/2018	Bond Future		10.91717	82.02641		10.97138	81.65056			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 03/05/2018	GOVI		612.83500	612.83500		610.63800	610.63800			0.00	6,128,350.00	1	608.00
HK\$/R	On 19/03/2018	Foreign Exchange Future		1.53330	1.53330		1.55370	1.55370		15.83	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future		1.55630	1.55630		1.57720	1.57720		15.04	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.57820	1.57820		1.59960	1.59960		14.76	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.70040	1.70040		1.72510	1.72510		16.15	0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future		131.75164	131.75164		131.76661	131.76661			0.00	0.00	0	1,033.00
I2025	On 02/08/2018	Bond Future		132.81694	132.81694		132.83205	132.83205			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 03/05/2018	Bond Future		99.94501	99.94501		100.25414	100.25414			0.00	0.00	0	1,370.00
I2029	On 02/08/2018	Bond Future		101.80027	101.80027		102.11503	102.11503			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 03/05/2018	Bond Future		103.07403	103.07403		103.08523	103.08523			0.00	0.00	0	6,055.00
I2033	On 02/08/2018	Bond Future		104.98752	104.98752		104.99870	104.99870			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 03/05/2018	Bond Future		125.11029	125.11029		125.12369	125.12369			0.00	0.00	0	8,991.00
I2038	On 02/08/2018	Bond Future		125.87982	125.87982		125.89324	125.89324			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 03/05/2018	Bond Future		116.47532	116.47532		116.48733	116.48733			0.00	0.00	0	10,874.00
I2046	On 02/08/2018	Bond Future		118.63741	118.63741		118.64947	118.64947			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 03/05/2018	Bond Future		123.05125	123.05125		123.06385	123.06385			0.00	0.00	0	9,738.00
I2050	On 02/08/2018	Bond Future		123.60268	123.60268		123.61508	123.61508			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 03/05/2018	Index Future		250.29800	250.29800		250.17500	250.17500			0.00	0.00	0	1,146.00
JIBAR FUTURE	On 21/02/2018	Jibar Tradeable Future		7.02000	92.98000		7.02000	92.98000			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
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			6.95000		93.05000		6.95000	93.05000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 18/04/2018	Jibar Tradeable Future			6.94000		93.06000		6.94000	93.06000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future			6.92000		93.08000		6.92000	93.08000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future			6.88000		93.12000		6.88000	93.12000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future			6.93000		93.07000		6.93000	93.07000			0.00	0.00	0	35,000.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future			7.00000		93.00000		7.00000	93.00000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future			7.08000		92.92000		7.08000	92.92000			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future			0.11780		0.11780		0.11950	0.11950			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.11670		0.11670		0.11870	0.11870			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future			0.11570		0.11570		0.11840	0.11840			0.00	0.00	0	562.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.11270		0.11270		0.11620	0.11620			0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.51340		1.51340		1.52940	1.52940		15.41	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.53850		1.53850		1.55500	1.55500		15.37	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.56320		1.56320		1.58020	1.58020			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.63870		1.63870		1.65650	1.65650		14.32	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			8.67640		8.67640		8.78820	8.78820		14.68	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			8.78330		8.78330		8.89750	8.89750		14.66	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			8.89210		8.89210		9.00850	9.00850		14.74	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.55140		9.55140		9.69150	9.69150		14.87	0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.24200		1.24200		1.25190	1.25190			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.25020		1.25020		1.26020	1.26020			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.25750		1.25750		1.26770	1.26770			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.34480		1.34480		1.35710	1.35710			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.38470		1.38470		1.38320	1.38320			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.39020		1.39020		1.38860	1.38860			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.39560		1.39560		1.39400	1.39400			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.22880		1.22880		1.22860	1.22860			0.00	0.00	0	2,548.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.23700		1.23700		1.23670	1.23670			0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.24580		1.24580		1.24550	1.24550			0.00	0.00	0	0.00
R / ¥EN	On 19/03/2018	Foreign Exchange Future			9.04720		9.04720	0.10978	8.95840	8.95840		16.37	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.87780		8.87780	0.10978	8.79040	8.79040		16.99	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	3,559.89080		0.35599	0.10978	4,004.10250	0.40041	3,559.891	16.81	0.49	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.71250		8.71250	0.10978	8.62580	8.62580		17.26	0.00	0.00	0	0.00
R186	On 03/05/2018	Bond Future			8.42722		116.48395		8.47939	116.14389		7.25	0.00	21,316,562.85	183	179,562.00
R186	On 03/05/2018	Bond Future	8.00	Call	592.50000		0.59250		534.55000	0.53455	592.500	7.42	0.25	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	8.40	Call	1,498.00000		1.49800		1,366.69000	1.36669	1,498.000	7.28	0.49	0.00	0	4,745.00

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	8.70	Put	867.25000		0.86725	1,010.30000	1.01030	867.250	7.39	0.32	0.00	0	3,500.00	
R186	On 03/05/2018	Bond Future	8.85	Put	605.45000		0.60545	718.61000	0.71861	605.450	7.50	0.25	0.00	0	4,745.00	
R186	On 03/05/2018	Bond Future	9.30	Call	5,695.42000		5.69542	5,402.58000	5.40258	5,695.420	7.83	0.91	0.00	0	1,120.00	
R186	On 03/05/2018	Bond Future	9.72	Put	44.31000		0.04431	60.06000	0.06006	44.310	7.97	0.03	0.00	0	10,640.00	
R186	On 03/05/2018	Bond Future	9.75	Put	39.45000		0.03945	53.80000	0.05380	39.450	7.97	0.02	0.00	0	3,200.00	
R186	On 02/08/2018	Bond Future			8.46818		113.33854	8.52266	112.99222		7.49	0.00	0.00	0	782.00	
R186	On 02/08/2018	Bond Future	7.50	Call	507.77000		0.50777	466.65000	0.46665	507.770	7.89	0.16	0.00	0	1,470.00	
R186	On 02/08/2018	Bond Future	8.25	Call	1,728.45000		1.72845	1,607.86000	1.60786	1,728.450	7.59	0.42	0.00	0	1,470.00	
R186	On 01/11/2018	Bond Future			8.50454		115.47389	8.56152	115.12078		7.66	0.00	0.00	0	0.00	
R186	On 01/11/2018	Bond Future	7.96	Call	1,725.45000		1.72545	1,623.04000	1.62304	1,725.450	7.97	0.34	0.00	0	5,000.00	
R186	On 01/11/2018	Bond Future	8.46	Call	2,900.77000		2.90077	2,745.21000	2.74521	2,900.770	7.77	0.50	0.00	0	5,000.00	
R186	On 01/11/2018	Bond Future	9.14	Put	1,500.55000		1.50055	1,623.23000	1.62323	1,500.550	7.95	0.30	0.00	0	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	
R197	On 03/05/2018	Bond Future			301.03641		301.03641	301.07111	301.07111			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 03/05/2018	Bond Future			237.17435		237.17435	236.04240	236.04240		4.60	0.00	0.00	0	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 03/05/2018	Bond Future			7.69062		101.67115	7.74325	101.46260		4.49	0.00	0.00	0	66,216.00	
R2023	On 03/05/2018	Bond Future	9.19	Put	4.17000		0.00417	6.40000	0.00640	4.170	4.91	0.01	0.00	0	2,500.00	
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2030	On 03/05/2018	Bond Future			8.93559		95.40606	8.98753	95.05116		11.92	0.00	477,030,300.00	5,000	91,278.00	
R2030	On 02/08/2018	Bond Future			8.98758		93.16544	9.04139	92.80400		12.16	0.00	0.00	0	127.00	
R2030	On 02/08/2018	Bond Future	8.51	Call	1,869.26000		1.86926	1,768.11000	1.76811	1,869.260	12.57	0.36	0.00	0	7,850.00	
R2030	On 02/08/2018	Bond Future	8.91	Call	2,894.45000		2.89445	2,747.78000	2.74778	2,894.450	12.35	0.49	0.00	0	7,850.00	
R2030	On 02/08/2018	Bond Future	9.50	Put	1,704.48000		1.70448	1,847.19000	1.84719	1,704.480	12.42	0.32	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 03/05/2018	Bond Future			9.14639		93.86916	9.19828	93.48664		10.69	0.00	0.00	0	62,948.00	
R2032	On 02/08/2018	Bond Future			9.19759		95.60555	9.25118	95.21604		11.19	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 03/05/2018	Bond Future			9.34172		97.72072	9.39358	97.29924		14.29	0.00	1,465,810.80	15	60,944.00	
R2035	On 02/08/2018	Bond Future			9.39415		99.52857	9.44764	99.09936		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 03/05/2018	Bond Future			9.44530		94.02151	9.49713	93.60023		12.44	0.00	0.00	0	43,874.00	

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 02/08/2018	Bond Future			9.50258		91.50484		9.55603	91.07582		13.00	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 03/05/2018	Bond Future			6.84050		103.71390		6.89108	103.68338		0.38	0.00	0.00	0	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 03/05/2018	Bond Future			9.51013		97.73373		9.56194	97.28056		12.99	0.00	0.00	0	37,850.00
R2040	On 03/05/2018	Bond Future	9.00	Call	830.91000		0.83091		761.37000	0.76137	830.910	13.37	0.24	0.00	0	1,500.00
R2040	On 03/05/2018	Bond Future	10.00	Call	5,000.84000		5.00084		4,694.75000	4.69475	5,000.840	13.27	0.77	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			9.56717		95.03541		9.62057	94.57394		13.60	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 03/05/2018	Bond Future			9.52823		94.89617		9.57999	94.43513		13.66	0.00	0.00	0	23,396.00
R2044	On 02/08/2018	Bond Future			9.58300		92.27061		9.63631	91.80106		14.30	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 03/05/2018	Bond Future			9.49827		94.23431		9.54999	93.75895		13.80	0.00	471,171,550.00	5,000	96,449.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future			6.92220		102.76248		6.97771	102.67510		1.24	0.00	1,541,437.20	15	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 03/05/2018	Bond Future			7.24410		99.42067		7.29767	99.28408		2.26	0.00	497,103,350.00	5,000	35,914.00
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 03/05/2018	Bond Future			9.32866		74.09013		9.38035	73.73566		12.82	0.00	43,639,086.57	589	79,112.00
R209	On 03/05/2018	Bond Future	8.95	Call	806.92000		0.80692		735.81000	0.73581	806.920	13.09	0.29	0.00	0	1,321.00
R209	On 03/05/2018	Bond Future	9.19	Call	1,366.36000		1.36636		1,252.33000	1.25233	1,366.360	12.98	0.43	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.30	Call	1,693.44000		1.69344		1,556.67000	1.55667	1,693.440	12.92	0.49	0.00	0	1,321.00
R209	On 03/05/2018	Bond Future	9.47	Put	1,324.43000		1.32443		1,504.86000	1.50486	1,324.430	12.84	0.40	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.75	Call	3,531.29000		3.53129		3,299.69000	3.29969	3,531.290	13.11	0.75	0.00	0	435.00
R209	On 03/05/2018	Bond Future	9.77	Put	681.84000		0.68184		800.98000	0.80098	681.840	13.13	0.24	0.00	0	250.00
R209	On 03/05/2018	Bond Future	10.00	Put	389.90000		0.38990		470.83000	0.47083	389.900	13.39	0.16	0.00	0	11,067.00
R209	On 03/05/2018	Bond Future	10.22	Put	219.93000		0.21993		273.07000	0.27307	219.930	13.64	0.10	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	46.60000		0.04660		62.42000	0.06242	46.600	13.96	0.02	0.00	0	435.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 02/08/2018	Bond Future			9.37666		75.46071		9.42983	75.09967		13.49	0.00	0.00	0	835.00
R209	On 02/08/2018	Bond Future	9.66	Call	3,833.05000		3.83305	3,634.64000	3.63464	3,833.050		13.69	0.62	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	937.14000		0.93714	1,035.72000	1.03572	937.140		14.37	0.21	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	348.48000		0.34848	395.72000	0.39572	348.480		14.73	0.09	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.42332		73.73350	9.47805	73.36550			13.89	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	9.94	Put	2,082.55000		2.08255	2,225.10000	2.22510	2,082.550		14.44	0.33	0.00	0	255.00
R209	On 01/11/2018	Bond Future	9.97	Put	2,021.10000		2.02110	2,160.73000	2.16073	2,021.100		14.47	0.32	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 03/05/2018	Bond Future			185.97296		185.97296	185.99403	185.99403				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 03/05/2018	Bond Future			153.53043		153.53043	153.54873	153.54873				0.00	0.00	0	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 03/05/2018	Bond Future			9.01101		86.19160	9.06284	85.84424			10.46	0.00	0.00	0	45,278.00
R213	On 02/08/2018	Bond Future			9.05686		87.78616	9.11039	87.43238			10.95	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
R214	On 03/05/2018	Bond Future			9.47282		73.61809	9.52450	73.24772			13.66	0.00	552,135,675.00	7,500	47,218.00
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			22,009.80000		22,009.80000	22,304.01000	22,304.01000				0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future			9.04470		9.04470	9.14180	9.14180			13.62	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future			9.18020		9.18020	9.27790	9.27790			13.40	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future			9.31220		9.31220	9.41150	9.41150			13.37	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future			10.05590		10.05590	10.17420	10.17420			14.01	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future			3.12020		3.12020	3.14690	3.14690			13.22	0.00	0.00	0	433.00
TRY / R	On 18/06/2018	Foreign Exchange Future			3.07760		3.07760	3.10350	3.10350			13.20	0.00	0.00	0	4,540.00
TRY / R	On 17/09/2018	Foreign Exchange Future			3.03320		3.03320	3.05850	3.05850			13.42	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future			3.01060		3.01060	3.03960	3.03960			14.30	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
ZMW / R	On 19/03/2018		Foreign Exchange Future	1.21840	1.21840	1.23080	1.23080			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018		Foreign Exchange Future	1.20060	1.20060	1.21340	1.21340			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018		Foreign Exchange Future	1.18180	1.18180	1.19440	1.19440			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 :											3,707,465,017.66	198,538	6 754 707.00
Grand Total:											3,707,465,017.66	198,538	6 754 707.00