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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 13/02/2018

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 13/02/2018	Any day expiry	11.98480	11.98480		11.92180	11.92180		18.32	0.00	833,875.00	70	0.00	
\$ / R	On 14/02/2018	Any day expiry	11.98660	11.98660		11.92180	11.92180		18.63	0.00	0.00	0	200.00	
\$ / R	On 14/02/2018	Any day expiry	11.68	Put	1.21920	0.00122	6.06700	0.00607	1.219	24.50	0.02	0.00	0	100.00
\$ / R	On 14/02/2018	Any day expiry	11.86	Put	11.95150	0.01195	33.73340	0.03373	11.952	21.20	0.17	0.00	0	1,260.00
\$ / R	On 14/02/2018	Any day expiry	11.91	Call	97.85050	0.09785	64.45820	0.06446	97.850	20.28	0.73	0.00	0	1,260.00
\$ / R	On 14/02/2018	Any day expiry	12.10	Call	13.50550	0.01351	15.13080	0.01513	13.505	20.49	0.19	0.00	0	100.00
\$ / R	On 15/02/2018	Any day expiry	11.98660	11.98660	11.92180	11.92180			16.91	0.00	83,720.00	7	19.00	
\$ / R	On 16/02/2018	Any day expiry	11.98660	11.98660	11.92360	11.92360			16.33	0.00	0.00	0	0.00	
\$ / R	On 16/02/2018	Any day expiry	14.20	Put	2,213.41610	2.21342	2,276.41420	2.27641	2,213.416	50.65	1.00	0.00	0	20,000.00
\$ / R	On 22/02/2018	Any day expiry	11.99740	11.99740	11.93430	11.93430			15.56	0.00	0.00	0	0.00	
\$ / R	On 28/02/2018	Any day expiry	12.00820	12.00820	11.94500	11.94500			16.20	0.00	29,946,000.00	2,500	4,771.00	
\$ / R	On 28/02/2018	Any day expiry	11.65	Put	34.02210	0.03402	50.51710	0.05052	34.022	15.64	0.17	0.00	0	100.00
\$ / R	On 28/02/2018	Any day expiry	11.86	Put	91.30370	0.09130	121.91950	0.12192	91.304	15.98	0.34	0.00	0	340.00
\$ / R	On 28/02/2018	Any day expiry	11.96	Call	181.68020	0.18168	156.33490	0.15633	181.680	16.14	0.56	0.00	0	340.00
\$ / R	On 28/02/2018	Any day expiry	12.50	Call	33.88170	0.03388	30.61920	0.03062	33.882	18.58	0.15	0.00	0	3,450.00
\$ / R	On 28/02/2018	Any day expiry	13.80	Call	0.49750	0.00050	0.57080	0.00057	0.498	24.56	0.00	0.00	0	8,500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/02/2018	Any day expiry	14.18	Put	2,171.98070	2.17198	2,235.24250	2.23524	2,171.981	26.38	1.00	0.00	0	2,186.00
\$ / R	On 01/03/2018	Any day expiry			12.01000	12.01000	11.94680	11.94680		16.17	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry			12.01180	12.01180	11.94860	11.94860		16.16	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry	13.40	Put	1,390.57030	1.39057	1,453.61980	1.45362	1,390.570	22.24	0.99	0.00	0	100,000.00
\$ / R	On 15/03/2018	Any day expiry			12.03520	12.03520	11.97170	11.97170		15.74	0.00	0.00	0	5,713.00
\$ / R	On 19/03/2018	Foreign Exchange Future			12.04210	12.04210	11.97860	11.97860		15.56	0.00	1,581,958,634.90	131,369	822,840.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.45	Put	28.66280	0.02866	39.43600	0.03944	28.663	13.91	0.11	0.00	0	2,250.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.50	Put	36.39100	0.03639	48.98690	0.04899	36.391	14.05	0.14	0.00	0	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.60	Put	56.22300	0.05622	72.81680	0.07282	56.223	14.32	0.19	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.80	Put	116.07130	0.11607	141.49410	0.14149	116.071	14.87	0.32	0.00	0	90,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.99	Put	200.17460	0.20017	234.97160	0.23497	200.175	15.40	0.45	234,015,271.23	43,000	40,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	205.34020	0.20534	240.80200	0.24080	205.340	15.43	0.46	0.00	0	227,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.13	Put	280.54200	0.28054	322.59370	0.32259	280.542	15.90	0.55	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.20	Put	326.19510	0.32620	370.87940	0.37088	326.195	16.20	0.59	0.00	0	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.25	Put	360.58550	0.36059	406.99590	0.40700	360.586	16.41	0.62	0.00	0	3,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	440.93770	0.44094	490.70600	0.49071	440.938	16.87	0.68	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	471.60500	0.47160	522.44800	0.52245	471.605	17.04	0.70	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.47	Call	99.02010	0.09902	88.07160	0.08807	99.020	17.33	0.26	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	551.22020	0.55122	604.43930	0.60444	551.220	17.46	0.75	0.00	0	25,380.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.55	Call	84.54300	0.08454	75.29310	0.07529	84.543	17.67	0.23	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Put	720.43790	0.72044	776.57890	0.77658	720.438	18.26	0.82	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Call	62.53790	0.06254	55.17890	0.05518	62.538	18.26	0.18	0.00	0	11,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.82	Put	826.53920	0.82654	884.42180	0.88442	826.539	18.66	0.86	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	935.73180	0.93573	994.97220	0.99497	935.732	19.07	0.89	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.95	Call	37.04860	0.03705	32.88830	0.03289	37.049	19.10	0.11	0.00	0	13,200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Call	33.37590	0.03338	29.67530	0.02968	33.376	19.27	0.10	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	991.27590	0.99128	1,051.07530	1.05108	991.276	19.27	0.90	0.00	0	95,146.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Call	22.04830	0.02205	19.39660	0.01940	22.048	19.94	0.07	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Put	1,179.94830	1.17995	1,240.79660	1.24080	1,179.948	19.94	0.93	0.00	0	1,073.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.21	Put	1,189.49930	1.18950	1,250.33800	1.25034	1,189.499	19.97	0.93	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	1,199.06030	1.19906	1,259.88980	1.25989	1,199.060	20.01	0.93	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	1,227.79800	1.22780	1,288.60550	1.28861	1,227.798	20.11	0.94	0.00	0	2,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.32	Put	1,294.71140	1.29471	1,355.93420	1.35593	1,294.711	20.24	0.95	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.35	Call	15.63330	0.01563	13.51640	0.01352	15.633	20.29	0.05	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	1,352.43530	1.35244	1,413.96750	1.41397	1,352.435	20.35	0.95	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	1,371.74490	1.37174	1,433.37110	1.43337	1,371.745	20.38	0.95	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	1,468.74250	1.46874	1,530.77950	1.53078	1,468.743	20.57	0.96	0.00	0	17,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	10.84250	0.01084	9.37950	0.00938	10.843	20.57	0.04	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	1,566.37700	1.56638	1,628.73890	1.62874	1,566.377	20.75	0.97	0.00	0	98,694.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.66	Call	7.30860	0.00731	6.33140	0.00633	7.309	20.86	0.03	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.70	Call	6.61880	0.00662	5.73670	0.00574	6.619	20.93	0.02	0.00	0	25,150.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.74	Put	1,703.89330	1.70389	1,766.59740	1.76660	1,703.893	21.01	0.98	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	5.70280	0.00570	4.94690	0.00495	5.703	21.04	0.02	0.00	0	4,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.79	Call	5.29300	0.00529	4.59350	0.00459	5.293	21.10	0.02	0.00	0	2,000.00

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	13.84	Put	1,802.57370	1.80257	1,865.45930	1.86546	1,802.574	21.19	0.98	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	1,871.82550	1.87183	1,934.81380	1.93481	1,871.825	21.32	0.99	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Call	3.73460	0.00373	3.24890	0.00325	3.735	21.35	0.01	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Put	1,891.63460	1.89163	1,954.64890	1.95465	1,891.635	21.35	0.99	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.95	Put	1,911.45280	1.91145	1,974.49220	1.97449	1,911.453	21.39	0.99	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.98	Put	1,941.19660	1.94120	2,004.27090	2.00427	1,941.197	21.45	0.99	0.00	0	200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	3.13620	0.00314	2.73230	0.00273	3.136	21.48	0.01	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.02	Call	2.98350	0.00298	2.60050	0.00260	2.984	21.52	0.01	0.00	0	55.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05	Put	2,010.66830	2.01067	2,073.81450	2.07381	2,010.668	21.57	0.99	0.00	0	500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.07	Call	2.63340	0.00263	2.29800	0.00230	2.633	21.61	0.01	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.12	Call	2.32460	0.00232	2.03090	0.00203	2.325	21.70	0.01	0.00	0	4,951.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.16	Put	2,120.00380	2.12000	2,183.24000	2.18324	2,120.004	21.77	0.99	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	2,139.90150	2.13990	2,203.15140	2.20315	2,139.901	21.81	0.99	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Call	1.90420	0.00190	1.66710	0.00167	1.904	21.85	0.01	0.00	0	73.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.22	Put	2,179.71160	2.17971	2,242.98690	2.24299	2,179.712	21.88	0.99	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.42	Call	1.10200	0.00110	1.14620	0.00115	1.102	22.25	0.00	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.44	Call	1.04880	0.00105	1.14440	0.00114	1.049	22.29	0.00	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	1.02310	0.00102	1.14360	0.00114	1.023	22.31	0.00	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	2,448.92150	2.44892	2,512.54070	2.51254	2,448.921	22.60	1.00	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Call	1.02150	0.00102	1.14010	0.00114	1.022	22.68	0.00	0.00	0	10,490.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	2,458.92150	2.45892	2,522.54010	2.52254	2,458.921	22.68	1.00	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	2,478.92140	2.47892	2,542.53900	2.54254	2,478.921	22.83	1.00	0.00	0	850.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.54	Call	1.02150	0.00102	1.13800	0.00114	1.022	22.97	0.00	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.57	Call	1.02180	0.00102	1.13680	0.00114	1.022	23.20	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.60	Call	1.02250	0.00102	1.13600	0.00114	1.023	23.42	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	1.02980	0.00103	1.13660	0.00114	1.030	24.54	0.00	0.00	0	25,047.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	1.03930	0.00104	1.14160	0.00114	1.039	25.36	0.00	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	1.04350	0.00104	1.14430	0.00114	1.043	25.66	0.00	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	1.04460	0.00104	1.14500	0.00115	1.045	25.73	0.00	0.00	0	18,718.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	1.05570	0.00106	1.15290	0.00115	1.056	26.41	0.00	0.00	0	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	1.07180	0.00107	1.16520	0.00117	1.072	27.23	0.00	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	1.09800	0.00110	1.18680	0.00119	1.098	28.35	0.00	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	1.14000	0.00114	1.22310	0.00122	1.140	29.84	0.00	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	1.14930	0.00115	1.23130	0.00123	1.149	30.14	0.00	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	1.16640	0.00117	1.19040	0.00119	1.166	30.66	0.00	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	1.08880	0.00109	0.91320	0.00091	1.089	31.26	0.00	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	0.54470	0.00054	0.45300	0.00045	0.545	31.26	0.00	0.00	0	13,176.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	0.37760	0.00038	0.31270	0.00031	0.378	31.26	0.00	0.00	0	225,000.00
\$ / R	On 22/03/2018	Any day expiry			12.04730	12.04730	11.98380	11.98380		15.58	0.00	0.00	0	30,000.00
\$ / R	On 22/03/2018	Any day expiry	12.00	Call	260.26050	0.26026	231.92770	0.23193	260.260	15.45	0.54	0.00	0	20,000.00
\$ / R	On 29/03/2018	Any day expiry			12.05950	12.05950	11.99590	11.99590		15.49	0.00	0.00	0	1,199.00
\$ / R	On 29/03/2018	Any day expiry	13.00	Call	51.59550	0.05160	46.28600	0.04629	51.596	18.90	0.13	0.00	0	4,000.00
\$ / R	On 16/04/2018	Any day expiry			12.09070	12.09070	12.02700	12.02700		15.38	0.00	0.00	0	54.00
\$ / R	On 24/04/2018	Any day expiry			12.10430	12.10430	12.04060	12.04060		15.34	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 25/04/2018	Any day expiry										
					12.10600	12.10600	12.04230	12.04230		15.33	0.00	0.00	0	0.00
\$ / R	15.00	Put	On 25/04/2018	Any day expiry	2,900.08510	2.90009	2,963.28430	2.96328	2,900.085	21.93	0.98	0.00	0	1,000.00
\$ / R	15.81	Call	On 25/04/2018	Any day expiry	1.88700	0.00189	1.66920	0.00167	1.887	23.04	0.01	0.00	0	2,000.00
\$ / R			On 30/04/2018	Any day expiry	12.11450	12.11450	12.05080	12.05080		15.25	0.00	0.00	0	506.00
\$ / R	11.70	Put	On 30/04/2018	Any day expiry	146.44610	0.14645	169.67960	0.16968	146.446	14.34	0.29	0.00	0	400.00
\$ / R	12.10	Call	On 30/04/2018	Any day expiry	343.30250	0.34330	316.38870	0.31639	343.303	15.25	0.52	0.00	0	400.00
\$ / R	13.80	Put	On 30/04/2018	Any day expiry	1,724.20970	1.72421	1,784.62400	1.78462	1,724.210	19.76	0.92	0.00	0	1,000.00
\$ / R	15.23	Call	On 30/04/2018	Any day expiry	5.09360	0.00509	4.58240	0.00458	5.094	21.89	0.01	0.00	0	500.00
\$ / R	15.66	Call	On 30/04/2018	Any day expiry	2.64560	0.00265	2.35590	0.00236	2.646	22.33	0.01	0.00	0	500.00
\$ / R			On 09/05/2018	Any day expiry	12.12980	12.12980	12.06610	12.06610		15.19	0.00	0.00	0	0.00
\$ / R	12.74	Put	On 09/05/2018	Any day expiry	783.90390	0.78390	833.90140	0.83390	783.904	17.06	0.71	0.00	0	1,880.00
\$ / R	13.86	Put	On 09/05/2018	Any day expiry	1,775.66210	1.77566	1,835.86360	1.83586	1,775.662	19.76	0.91	0.00	0	1,880.00
\$ / R	15.63	Call	On 09/05/2018	Any day expiry	3.38740	0.00339	2.78690	0.00279	3.387	21.49	0.01	0.00	0	1,880.00
\$ / R			On 11/05/2018	Any day expiry	12.13320	12.13320	12.06950	12.06950		15.33	0.00	0.00	0	70.00
\$ / R			On 14/05/2018	Any day expiry	12.13830	12.13830	12.07460	12.07460		15.26	0.00	0.00	0	0.00
\$ / R	12.75	Put	On 14/05/2018	Any day expiry	794.04830	0.79405	843.45660	0.84346	794.048	17.01	0.71	0.00	0	11,000.00
\$ / R	14.50	Put	On 14/05/2018	Any day expiry	2,386.20320	2.38620	2,448.01670	2.44802	2,386.203	20.92	0.95	0.00	0	11,000.00
\$ / R	15.76	Call	On 14/05/2018	Any day expiry	3.06570	0.00307	2.40130	0.00240	3.066	21.18	0.01	0.00	0	11,000.00
\$ / R			On 15/05/2018	Any day expiry	12.14000	12.14000	12.07620	12.07620		15.27	0.00	0.00	0	0.00
\$ / R			On 18/05/2018	Any day expiry	12.14500	12.14500	12.08120	12.08120		15.29	0.00	0.00	0	0.00
\$ / R	12.00	Put	On 18/05/2018	Any day expiry	297.45270	0.29745	329.63870	0.32964	297.453	14.95	0.42	0.00	0	76,000.00
\$ / R			On 31/05/2018	Any day expiry	12.16670	12.16670	12.10260	12.10260		15.20	0.00	0.00	0	181.00
\$ / R	13.80	Put	On 31/05/2018	Any day expiry	1,707.56050	1.70756	1,766.43600	1.76644	1,707.560	19.24	0.88	0.00	0	1,000.00
\$ / R	15.43	Call	On 31/05/2018	Any day expiry	8.12490	0.00812	7.09360	0.00709	8.125	20.28	0.02	0.00	0	500.00
\$ / R	15.89	Call	On 31/05/2018	Any day expiry	3.39590	0.00340	2.99490	0.00299	3.396	20.03	0.01	0.00	0	500.00
\$ / R			On 18/06/2018	Foreign Exchange Future	12.19670	12.19670	12.13220	12.13220		15.22	0.00	4,244,451.60	348	232,612.00
\$ / R	11.00	Put	On 18/06/2018	Foreign Exchange Future	35.45330	0.03545	42.57650	0.04258	35.453	13.00	0.08	0.00	0	60,750.00
\$ / R	11.20	Put	On 18/06/2018	Foreign Exchange Future	63.04620	0.06305	73.93080	0.07393	63.046	13.31	0.13	0.00	0	2,550.00
\$ / R	11.50	Put	On 18/06/2018	Foreign Exchange Future	129.33920	0.12934	147.24460	0.14724	129.339	13.76	0.22	0.00	0	66.00
\$ / R	11.75	Put	On 18/06/2018	Foreign Exchange Future	213.78360	0.21378	238.95510	0.23896	213.784	14.24	0.31	0.00	0	60,000.00
\$ / R	12.00	Put	On 18/06/2018	Foreign Exchange Future	326.39950	0.32640	357.97990	0.35798	326.400	14.78	0.41	0.00	0	22,550.00
\$ / R	12.12	Put	On 18/06/2018	Foreign Exchange Future	389.61250	0.38961	424.09170	0.42409	389.613	15.04	0.45	0.00	0	372.00
\$ / R	12.14	Put	On 18/06/2018	Foreign Exchange Future	400.70000	0.40070	435.64650	0.43565	400.700	15.09	0.46	0.00	0	164,000.00
\$ / R	12.14	Call	On 18/06/2018	Foreign Exchange Future	457.40000	0.45740	427.84650	0.42785	457.400	15.09	0.54	0.00	0	8,000.00
\$ / R	12.15	Put	On 18/06/2018	Foreign Exchange Future	406.30010	0.40630	441.47970	0.44148	406.300	15.11	0.47	0.00	0	500.00
\$ / R	12.24	Call	On 18/06/2018	Foreign Exchange Future	415.51160	0.41551	388.79430	0.38879	415.512	15.32	0.50	0.00	0	500.00
\$ / R	12.25	Put	On 18/06/2018	Foreign Exchange Future	464.88870	0.46489	502.89540	0.50290	464.889	15.34	0.50	0.00	0	2,415.00
\$ / R	12.30	Put	On 18/06/2018	Foreign Exchange Future	495.80560	0.49581	534.92230	0.53492	495.806	15.47	0.52	0.00	0	24,500.00
\$ / R	12.40	Put	On 18/06/2018	Foreign Exchange Future	560.22880	0.56023	601.44980	0.60145	560.229	15.72	0.55	0.00	0	12,603.00
\$ / R	12.50	Call	On 18/06/2018	Foreign Exchange Future	324.59710	0.32460	303.28090	0.30328	324.597	15.98	0.41	0.00	0	2,550.00
\$ / R	12.50	Put	On 18/06/2018	Foreign Exchange Future	627.89710	0.62790	671.08090	0.67108	627.897	15.98	0.59	0.00	0	114,600.00
\$ / R	12.75	Put	On 18/06/2018	Foreign Exchange Future	809.67540	0.80968	857.14110	0.85714	809.675	16.61	0.66	0.00	0	66.00
\$ / R	12.96	Put	On 18/06/2018	Foreign Exchange Future	973.73930	0.97374	1,024.15180	1.02415	973.739	17.13	0.71	0.00	0	2,700.00
\$ / R	13.00	Put	On 18/06/2018	Foreign Exchange Future	1,006.01790	1.00602	1,056.95800	1.05696	1,006.018	17.22	0.72	0.00	0	28,358.00

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	13.05	Put	1,046.79660	1.04680	1,098.37260	1.09837	1,046.797	17.34	0.73	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	1,146.49970	1.14650	1,199.48480	1.19948	1,146.500	17.63	0.76	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	1,171.80260	1.17180	1,225.11650	1.22512	1,171.803	17.71	0.76	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	1,188.74970	1.18875	1,242.27770	1.24228	1,188.750	17.75	0.77	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	1,257.14940	1.25715	1,311.49150	1.31149	1,257.149	17.95	0.78	0.00	0	25,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	147.06600	0.14707	137.38730	0.13739	147.066	18.07	0.21	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,395.99280	1.39599	1,451.30850	1.45131	1,395.993	18.30	0.81	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,413.45230	1.41345	1,468.94890	1.46895	1,413.452	18.34	0.81	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,430.96530	1.43097	1,486.63740	1.48664	1,430.965	18.38	0.81	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,554.91110	1.55491	1,611.72500	1.61173	1,554.911	18.64	0.83	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,653.82070	1.65382	1,711.42820	1.71143	1,653.821	18.85	0.85	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,699.17900	1.69918	1,757.12010	1.75712	1,699.179	18.94	0.86	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,708.27990	1.70828	1,766.28570	1.76629	1,708.280	18.96	0.86	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,726.50600	1.72651	1,784.64110	1.78464	1,726.506	19.00	0.86	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,735.63430	1.73563	1,793.83060	1.79383	1,735.634	19.02	0.86	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,790.58140	1.79058	1,849.14370	1.84914	1,790.581	19.13	0.87	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,882.82430	1.88282	1,941.94730	1.94195	1,882.824	19.32	0.88	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	1,975.82130	1.97582	2,035.45300	2.03545	1,975.821	19.51	0.89	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	2,116.57080	2.11657	2,176.87480	2.17687	2,116.571	19.79	0.90	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	49.35360	0.04935	46.16710	0.04617	49.354	20.32	0.08	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	41.63830	0.04164	38.79450	0.03879	41.638	20.59	0.07	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	37.28490	0.03728	34.99380	0.03499	37.285	20.67	0.06	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	30.21050	0.03021	28.79230	0.02879	30.211	20.82	0.05	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	26.73930	0.02674	25.73270	0.02573	26.739	20.90	0.05	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	25.86330	0.02586	24.95790	0.02496	25.863	20.92	0.04	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	23.66440	0.02366	23.00870	0.02301	23.664	20.99	0.04	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	21.65180	0.02165	21.21820	0.02122	21.652	21.05	0.04	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	18.73980	0.01874	18.61220	0.01861	18.740	21.15	0.03	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	17.33750	0.01734	17.35010	0.01735	17.338	21.20	0.03	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	16.76930	0.01677	16.83740	0.01684	16.769	21.23	0.03	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	12.56820	0.01257	13.00850	0.01301	12.568	21.43	0.02	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	7.69660	0.00770	7.96830	0.00797	7.697	21.47	0.01	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	5.65740	0.00566	5.89950	0.00590	5.657	21.47	0.01	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	5.42260	0.00542	5.66020	0.00566	5.423	21.47	0.01	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	4.84040	0.00484	5.06620	0.00507	4.840	21.47	0.01	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	4.63770	0.00464	4.85910	0.00486	4.638	21.47	0.01	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	3.84870	0.00385	4.05060	0.00405	3.849	21.47	0.01	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	2.59760	0.00260	2.76050	0.00276	2.598	21.47	0.01	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	2.30860	0.00231	2.46060	0.00246	2.309	21.47	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	1.68860	0.00169	1.81420	0.00181	1.689	21.47	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.28	Call	1.52000	0.00152	1.63740	0.00164	1.520	21.47	0.00	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	1.30670	0.00131	1.41320	0.00141	1.307	21.47	0.00	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			12.21500	12.21500	12.15030	12.15030		15.21	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,695.27850	1.69528	1,752.68430	1.75268	1,695.279	18.83	0.84	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	23.60650	0.02361	23.15230	0.02315	23.607	21.87	0.04	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	14.61130	0.01461	14.22710	0.01423	14.611	22.22	0.02	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.22000	12.22000	12.15530	12.15530		15.16	0.00	0.00	0	100.00
\$ / R	On 06/07/2018	Any day expiry			12.22670	12.22670	12.16180	12.16180		15.17	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	377.82060	0.37782	410.69450	0.41069	377.821	14.90	0.43	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	141.67980	0.14168	132.43680	0.13244	141.680	18.36	0.19	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	126.41990	0.12642	118.19430	0.11819	126.420	18.60	0.17	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.25010	12.25010	12.18490	12.18490		15.23	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.25670	12.25670	12.19150	12.19150		15.20	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.19	Put	2,037.35530	2.03736	2,096.08790	2.09609	2,037.355	19.17	0.86	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	2,278.34660	2.27835	2,338.37310	2.33837	2,278.347	19.61	0.88	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.72	Call	36.12070	0.03612	35.66260	0.03566	36.121	21.93	0.05	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	31.75420	0.03175	30.33610	0.03034	31.754	22.34	0.04	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.25840	12.25840	12.19310	12.19310		15.21	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			12.26840	12.26840	12.20300	12.20300		15.18	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,683.02350	1.68302	1,738.93540	1.73894	1,683.024	18.43	0.81	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	38.62440	0.03862	38.06940	0.03807	38.624	22.11	0.05	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	24.88450	0.02488	23.47110	0.02347	24.884	22.36	0.04	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.28010	12.28010	12.21450	12.21450		15.26	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	539.84590	0.53985	577.71370	0.57771	539.846	15.30	0.49	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,733.37750	1.73338	1,789.42940	1.78943	1,733.378	18.46	0.81	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	32.16210	0.03216	30.45920	0.03046	32.162	22.31	0.04	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.29010	12.29010	12.22440	12.22440		15.23	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.31940	12.31940	12.25350	12.25350		15.21	0.00	0.00	0	1,766.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,674.39500	1.67440	1,729.33710	1.72934	1,674.395	18.18	0.78	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	52.40430	0.05240	49.70570	0.04971	52.404	22.26	0.06	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	33.15200	0.03315	31.41700	0.03142	33.152	22.26	0.04	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			12.34710	12.34710	12.28100	12.28100		15.24	0.00	765,520.20	62	37,613.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	274.79620	0.27480	299.57200	0.29957	274.796	14.06	0.30	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	743.68090	0.74368	784.68940	0.78469	743.681	15.76	0.55	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	770.56620	0.77057	812.20040	0.81220	770.566	15.84	0.55	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	910.51710	0.91052	955.07930	0.95508	910.517	16.24	0.60	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	1,214.76460	1.21476	1,264.47670	1.26448	1,214.765	17.04	0.68	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	240.61430	0.24061	227.38940	0.22739	240.614	17.82	0.25	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	65.77070	0.06577	63.64280	0.06364	65.771	21.96	0.08	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	63.97810	0.06398	60.89220	0.06089	63.978	22.10	0.07	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	59.20820	0.05921	56.09740	0.05610	59.208	22.12	0.07	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	52.32420	0.05232	49.55520	0.04956	52.324	22.12	0.06	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.36500	12.36500	12.29880	12.29880		15.24	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,667.88010	1.66788	1,721.49150	1.72149	1,667.880	17.99	0.76	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	61.37740	0.06138	58.10150	0.05810	61.377	22.07	0.07	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	39.36080	0.03936	37.19960	0.03720	39.361	22.07	0.05	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.40890	12.40890	12.34240	12.34240		15.27	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.41540	12.41540	12.34890	12.34890		15.25	0.00	0.00	0	225.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
\$ / R			On 31/10/2018	Any day expiry			12.41860	12.41860		12.35210	12.35210	15.26	0.00	0	430.00
\$ / R	13.80	Put	On 31/10/2018	Any day expiry	1,660.17160	1.66017	1,712.41360	1.71241	1,660.172	17.78	0.74	0.00	0	1,000.00	
\$ / R	16.47	Call	On 31/10/2018	Any day expiry	70.15120	0.07015	67.25700	0.06726	70.151	21.74	0.07	0.00	0	500.00	
\$ / R	17.02	Call	On 31/10/2018	Any day expiry	46.56680	0.04657	44.64230	0.04464	46.567	21.74	0.05	0.00	0	500.00	
\$ / R			On 05/11/2018	Any day expiry	12.42680	12.42680	12.36020	12.36020		15.24	0.00	0.00	0	0.00	
\$ / R	11.90	Put	On 05/11/2018	Any day expiry	364.53150	0.36453	391.42370	0.39142	364.532	14.30	0.34	0.00	0	1,880.00	
\$ / R	13.86	Put	On 05/11/2018	Any day expiry	1,708.51200	1.70851	1,761.11690	1.76112	1,708.512	17.82	0.74	0.00	0	1,880.00	
\$ / R	16.81	Call	On 05/11/2018	Any day expiry	56.98800	0.05699	54.59370	0.05459	56.988	21.69	0.06	0.00	0	1,880.00	
\$ / R			On 13/11/2018	Any day expiry	12.43980	12.43980	12.37310	12.37310		15.31	0.00	0.00	0	70.00	
\$ / R			On 30/11/2018	Any day expiry	12.46720	12.46720	12.40030	12.40030		15.29	0.00	0.00	0	0.00	
\$ / R	13.80	Put	On 30/11/2018	Any day expiry	1,654.04180	1.65404	1,705.15250	1.70515	1,654.042	17.62	0.72	0.00	0	1,000.00	
\$ / R	16.70	Call	On 30/11/2018	Any day expiry	77.82770	0.07783	72.50340	0.07250	77.828	21.60	0.08	0.00	0	500.00	
\$ / R	17.31	Call	On 30/11/2018	Any day expiry	50.97230	0.05097	47.26400	0.04726	50.972	21.60	0.05	0.00	0	500.00	
\$ / R			On 11/12/2018	Any day expiry	12.48490	12.48490	12.41780	12.41780		15.35	0.00	0.00	0	0.00	
\$ / R	13.65	Put	On 11/12/2018	Any day expiry	1,529.91580	1.52992	1,580.08510	1.58009	1,529.916	17.33	0.69	0.00	0	20,000.00	
\$ / R	15.69	Call	On 11/12/2018	Any day expiry	136.85410	0.13685	133.34850	0.13335	136.854	20.46	0.13	0.00	0	20,000.00	
\$ / R			On 14/12/2018	Foreign Exchange Future	12.48980	12.48980	12.42260	12.42260		15.35	0.00	0.00	0	18,500.00	
\$ / R	11.64	Put	On 14/12/2018	Foreign Exchange Future	278.52160	0.27852	298.45070	0.29845	278.522	13.94	0.27	0.00	0	2,764.00	
\$ / R	12.50	Call	On 14/12/2018	Foreign Exchange Future	692.59690	0.69260	661.59910	0.66160	692.597	15.35	0.53	0.00	0	150.00	
\$ / R	12.96	Put	On 14/12/2018	Foreign Exchange Future	1,004.88160	1.00488	1,047.18630	1.04719	1,004.882	16.13	0.57	0.00	0	23,443.00	
\$ / R	13.80	Call	On 14/12/2018	Foreign Exchange Future	341.33550	0.34134	324.16830	0.32417	341.336	17.56	0.29	0.00	0	2,764.00	
\$ / R	14.89	Call	On 14/12/2018	Foreign Exchange Future	191.76270	0.19176	182.97570	0.18298	191.763	19.01	0.18	0.00	0	1,000.00	
\$ / R	15.95	Call	On 14/12/2018	Foreign Exchange Future	127.87430	0.12787	125.06160	0.12506	127.874	20.94	0.12	0.00	0	2,000.00	
\$ / R	17.24	Call	On 14/12/2018	Foreign Exchange Future	60.34770	0.06035	55.74250	0.05574	60.348	21.51	0.06	0.00	0	23,443.00	
\$ / R			On 31/12/2018	Any day expiry	12.51720	12.51720	12.44970	12.44970		15.31	0.00	0.00	0	0.00	
\$ / R	13.80	Put	On 31/12/2018	Any day expiry	1,647.34050	1.64734	1,697.53220	1.69753	1,647.340	17.45	0.70	0.00	0	1,000.00	
\$ / R	16.93	Call	On 31/12/2018	Any day expiry	83.58800	0.08359	79.18930	0.07919	83.588	21.35	0.08	0.00	0	500.00	
\$ / R	17.58	Call	On 31/12/2018	Any day expiry	54.63690	0.05464	51.63870	0.05164	54.637	21.35	0.06	0.00	0	500.00	
\$ / R			On 13/02/2019	Any day expiry	12.58810	12.58810	12.52000	12.52000		15.40	0.00	0.00	0	70.00	
\$ / R			On 18/03/2019	Foreign Exchange Future	12.64350	12.64350	12.57450	12.57450		15.53	0.00	0.00	0	0.00	
\$ / R			On 14/06/2019	Foreign Exchange Future	12.79170	12.79170	12.72010	12.72010		15.86	0.00	0.00	0	0.00	
\$ / R			On 13/12/2019	Foreign Exchange Future	13.09800	13.09800	13.02130	13.02130		14.74	0.00	0.00	0	0.00	
\$ / R	20.00	Call	On 13/12/2019	Foreign Exchange Future	127.56030	0.12756	142.63600	0.14264	127.560	20.67	0.08	0.00	0	2,000.00	
\$ / R			On 12/06/2020	Foreign Exchange Future	13.44340	13.44340	13.35900	13.35900		16.84	0.00	0.00	0	0.00	
\$ / R			On 28/07/2020	Any day expiry	13.53640	13.53640	13.44930	13.44930		17.01	0.00	0.00	0	84,000.00	
\$ / R			On 14/09/2020	Foreign Exchange Future	13.63350	13.63350	13.54350	13.54350		17.16	0.00	0.00	0	0.00	
\$ / R MAXI			On 19/03/2018	Foreign Exchange Future	12.04210	12.04210	11.97860	11.97860		15.56	0.00	240,842.00	20	370.00	
\$ / R MAXI			On 18/06/2018	Foreign Exchange Future	12.19670	12.19670	12.13220	12.13220		15.22	0.00	0.00	0	69.00	
\$ / R MAXI			On 17/09/2018	Foreign Exchange Future	12.34710	12.34710	12.28100	12.28100		15.24	0.00	0.00	0	45.00	
\$ / R MAXI			On 14/12/2018	Foreign Exchange Future	12.48980	12.48980	12.42260	12.42260		15.35	0.00	0.00	0	3.00	
\$ / R MAXI			On 14/06/2019	Foreign Exchange Future	12.79170	12.79170	12.72010	12.72010		15.86	0.00	0.00	0	0.00	
£ / R			On 01/03/2018	Any day expiry	16.69370	16.69370	16.53100	16.53100		16.94	0.00	0.00	0	17.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 15/03/2018	Any day expiry		16.73730	16.73730		16.57450	16.57450		17.10	0.00	0.00	0	38.00
£ / R	On 19/03/2018	Foreign Exchange Future		16.75010	16.75010		16.58730	16.58730		16.92	0.00	21,557,378.70	1,287	197,444.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	496.58130	0.49658	613.92320	0.61392	496.581	17.42	0.60	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	19.00	Call	11.35430	0.01135	10.01320	0.01001	11.354	21.23	0.03	0.00	0	1,500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	2.99370	0.00299	3.31170	0.00331	2.994	24.43	0.01	0.00	0	500.00
£ / R	On 30/04/2018	Any day expiry		16.88350	16.88350		16.72040	16.72040		16.73	0.00	0.00	0	9.00
£ / R	On 18/06/2018	Foreign Exchange Future		17.03100	17.03100		16.86640	16.86640		16.62	0.00	0.00	0	10,315.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	949.23400	0.94923	1,063.41660	1.06342	949.234	17.11	0.59	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	59.91680	0.05992	53.65750	0.05366	59.917	20.15	0.07	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future		17.30720	17.30720		17.13890	17.13890		16.50	0.00	0.00	0	13,656.00
£ / R	On 14/12/2018	Foreign Exchange Future		17.57180	17.57180		17.40120	17.40120		16.44	0.00	0.00	0	895.00
£ / R	On 18/03/2019	Foreign Exchange Future		17.86520	17.86520		17.68960	17.68960		16.32	0.00	0.00	0	948.00
£ / R	On 14/06/2019	Foreign Exchange Future		18.14130	18.14130		17.95960	17.95960		16.12	0.00	0.00	0	0.00
¥ / R	On 19/03/2018	Foreign Exchange Future		0.11206	0.11206		0.11053	0.11053		18.43	0.00	297,292.53	2,653	8,261.00
¥ / R	On 18/06/2018	Foreign Exchange Future		0.11419	0.11419		0.11264	0.11264		13.97	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future		0.11636	0.11636		0.11478	0.11478		12.62	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.12616	0.12616		0.12436	0.12436		22.49	0.00	0.00	0	0.00
€ / R	On 15/02/2018	Any day expiry		14.81670	14.81670		14.61940	14.61940		14.32	0.00	0.00	0	44.00
€ / R	On 28/02/2018	Any day expiry		14.85440	14.85440		14.65980	14.65980		14.90	0.00	0.00	0	337.00
€ / R	On 28/02/2018	Any day expiry	16.41	Put	1,558.84170	1.55884	1,752.55710	1.75256	1,558.842	22.14	0.99	0.00	0	1,647.00
€ / R	On 15/03/2018	Any day expiry		14.90170	14.90170		14.70690	14.70690		14.97	0.00	0.00	0	63.00
€ / R	On 19/03/2018	Foreign Exchange Future		14.91480	14.91480		14.71990	14.71990		14.74	0.00	93,351,733.20	6,259	111,256.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	350.14590	0.35015	486.55890	0.48656	350.146	15.20	0.57	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	382.86160	0.38286	523.78310	0.52378	382.862	15.36	0.59	0.00	0	14,172.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	11.19140	0.01119	10.28210	0.01028	11.191	18.01	0.04	0.00	0	643.00
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	5.33070	0.00533	4.77550	0.00478	5.331	19.88	0.02	0.00	0	620.00
€ / R	On 29/03/2018	Any day expiry		14.94760	14.94760		14.75230	14.75230		14.67	0.00	0.00	0	3.00
€ / R	On 11/04/2018	Any day expiry		14.99010	14.99010		14.89000	14.89000		14.52	0.00	1,593,230.00	107	107.00
€ / R	On 30/04/2018	Any day expiry		15.05060	15.05060		14.85470	14.85470		14.33	0.00	0.00	0	16.00
€ / R	On 18/06/2018	Foreign Exchange Future		15.20500	15.20500		15.00740	15.00740		14.22	0.00	60,820.00	4	15,541.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	30.45130	0.03045	54.40430	0.05440	30.451	11.64	0.07	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	57.99010	0.05799	93.43610	0.09344	57.990	12.08	0.11	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	531.75360	0.53175	651.94550	0.65195	531.754	14.32	0.50	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,416.97160	1.41697	1,584.72180	1.58472	1,416.972	16.55	0.78	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	29.84460	0.02984	27.35090	0.02735	29.845	19.55	0.04	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	8.93790	0.00894	6.60170	0.00660	8.938	22.54	0.01	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future		15.50140	15.50140		15.29920	15.29920		14.25	0.00	0.00	0	45,425.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	157.09980	0.15710	201.15030	0.20115	157.100	12.73	0.18	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	897.82850	0.89783	1,029.55800	1.02956	897.829	14.77	0.56	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.00	Put	1,000.49300	1.00049	1,138.00050	1.13800	1,000.493	14.99	0.59	0.00	0	21,525.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	64.33630	0.06434	54.81810	0.05482	64.336	19.26	0.07	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	21.63	Call	14.09510	0.01410	10.91550	0.01092	14.095	19.80	0.02	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		15.79150	15.79150		15.58510	15.58510		14.33	0.00	0.00	0	2,962.00
€ / R	On 18/03/2019	Foreign Exchange Future		16.09660	16.09660		15.88370	15.88370		14.54	0.00	0.00	0	1,088.00
€ / R	On 14/06/2019	Foreign Exchange Future		16.38450	16.38450		16.16570	16.16570		14.92	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap		94.98000	94.98000		94.74000	94.74000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		91.98000	91.98000		91.73000	91.73000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		90.72000	90.72000		90.47000	90.47000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		92.88000	92.88000		92.63000	92.63000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		96.66000	96.66000		96.41000	96.41000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap		95.22000	95.22000		94.96000	94.96000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap		97.27000	97.27000		97.01000	97.01000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap		100.97000	100.97000		100.72000	100.72000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap		101.30000	101.30000		101.05000	101.05000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap		96.54000	96.54000		96.28000	96.28000			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap		99.72000	99.72000		99.72000	99.72000			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap		99.90000	99.90000		99.89000	99.89000			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap		100.04000	100.04000		100.03000	100.03000			0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap		100.48000	100.48000		100.46000	100.46000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap		99.49000	99.49000		99.47000	99.47000			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		99.01000	99.01000		99.01000	99.01000			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		98.59000	98.59000		98.58000	98.58000			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		98.51000	98.51000		98.50000	98.50000			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		98.86000	98.86000		98.84000	98.84000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		99.24000	99.24000		99.22000	99.22000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap		99.59000	99.59000		99.56000	99.56000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap		99.96000	99.96000		99.93000	99.93000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap		100.88000	100.88000		100.84000	100.84000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap		98.62000	98.62000		98.56000	98.56000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		96.05000	96.05000		95.96000	95.96000			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		95.27000	95.27000		95.17000	95.17000			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		94.46000	94.46000		94.35000	94.35000			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		94.64000	94.64000		94.51000	94.51000			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		96.84000	96.84000		96.69000	96.69000			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap		96.97000	96.97000		96.82000	96.82000			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap		98.17000	98.17000		98.01000	98.01000			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap		100.38000	100.38000		100.22000	100.22000			0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap		101.63000	101.63000		101.47000	101.47000			0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap		96.75000	96.75000		96.58000	96.58000			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future		584.46300	584.46300		585.20300	585.20300			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	675.87500		675.87500		677.97000	677.97000			0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	612.24700		612.24700		614.38800	614.38800			0.00	0.00	0	828.00
AU\$ / R	On 28/02/2018	Any day expiry	9.41040		9.41040		9.36670	9.36670		12.99	0.00	0.00	0	46.00
AU\$ / R	On 15/03/2018	Any day expiry	9.43100		9.43100		9.38710	9.38710		13.37	0.00	0.00	0	4.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	9.43640		9.43640		9.39250	9.39250		13.23	0.00	2,500,646.00	265	11,920.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.55850		9.55850		9.51420	9.51420		12.97	0.00	0.00	0	5,799.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.68170		9.68170		9.63570	9.63570		13.27	0.00	0.00	0	400.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.79940		9.79940		9.75320	9.75320		13.64	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.04810		10.04810		9.99530	9.99530		13.43	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	9.54850		9.54850		9.51620	9.51620		14.51	0.00	0.00	0	1,150.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.68390		9.68390		9.65080	9.65080		14.30	0.00	0.00	0	300.00
CHF / R	On 19/03/2018	Foreign Exchange Future	12.92520		12.92520		12.79350	12.79350		13.64	0.00	0.00	0	1,215.00
CHF / R	On 18/06/2018	Foreign Exchange Future	13.19110		13.19110		13.05670	13.05670		13.46	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.46140		13.46140		13.32330	13.32330		13.72	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.56180		14.56180		14.40610	14.40610		14.65	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	1.89900		1.89900		1.88760	1.88760		14.74	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.91300		1.91300		1.90180	1.90180		14.27	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.92720		1.92720		1.91600	1.91600		14.32	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	1.97080		1.97080		1.95880	1.95880		14.91	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future	2.01750		2.01750		1.99190	1.99190		15.40	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.05870		2.05870		2.03240	2.03240		15.17	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.09980		2.09980		2.07240	2.07240		15.32	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.31410		2.31410		2.28260	2.28260		16.03	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	10.71596		77.11223		10.67072	77.38888			0.00	0.00	0	9,466.00
ES33	On 02/08/2018	Bond Future	10.81364		78.53889		10.76686	78.82049			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	10.87503		80.18150		10.82455	80.53681			0.00	0.00	0	7,957.00
ES42	On 02/08/2018	Bond Future	10.96934		81.66465		10.91717	82.02641			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	610.77700		610.77700		612.83500	612.83500			0.00	0.00	0	608.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.54100	1.54100		1.53330	1.53330			15.69	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.56420	1.56420		1.55630	1.55630			14.94	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.58650	1.58650		1.57820	1.57820			15.38	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.71060	1.71060		1.70040	1.70040			16.12	0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	131.78142		131.78142		131.75164	131.75164			0.00	0.00	0	1,033.00
I2025	On 02/08/2018	Bond Future	132.84757		132.84757		132.81694	132.81694			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	99.93590		99.93590		99.94501	99.94501			0.00	0.00	0	1,370.00
I2029	On 02/08/2018	Bond Future	101.79113		101.79113		101.80027	101.80027			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	103.06491		103.06491		103.07403	103.07403			0.00	0.00	0	6,055.00
I2033	On 02/08/2018	Bond Future	104.97830		104.97830		104.98752	104.98752			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	125.09923		125.09923		125.11029	125.11029			0.00	0.00	0	8,991.00
I2038	On 02/08/2018	Bond Future	125.86874		125.86874		125.87982	125.87982			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	116.46535		116.46535		116.47532	116.47532			0.00	0.00	0	10,874.00
I2046	On 02/08/2018	Bond Future	118.62739		118.62739		118.63741	118.63741			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	123.04101		123.04101		123.05125	123.05125			0.00	0.00	0	9,738.00
I2050	On 02/08/2018	Bond Future	123.59238		123.59238		123.60268	123.60268			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	250.28200		250.28200		250.29800	250.29800			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			0.11840		0.11840		0.11780	0.11780			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.11780		0.11780		0.11670	0.11670			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future			0.11710		0.11710		0.11570	0.11570			0.00	0.00	0	562.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.11370		0.11370		0.11270	0.11270			0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.53210		1.53210		1.51340	1.51340		15.89	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.55750		1.55750		1.53850	1.53850		14.99	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.58260		1.58260		1.56320	1.56320			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.65870		1.65870		1.63870	1.63870		14.16	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			8.75830		8.75830		8.67640	8.67640		14.57	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			8.86660		8.86660		8.78330	8.78330		14.46	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			8.97590		8.97590		8.89210	8.89210		14.59	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.65090		9.65090		9.55140	9.55140		14.85	0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.25110		1.25110		1.24200	1.24200			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.25940		1.25940		1.25020	1.25020			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.26690		1.26690		1.25750	1.25750			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.35560		1.35560		1.34480	1.34480			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.39100		1.39100		1.38470	1.38470			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.39640		1.39640		1.39020	1.39020			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.40170		1.40170		1.39560	1.39560			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.23860		1.23860		1.22880	1.22880			0.00	0.00	0	2,548.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.24660		1.24660		1.23700	1.23700			0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.25550		1.25550		1.24580	1.24580			0.00	0.00	0	0.00
R / ¥EN	On 19/03/2018	Foreign Exchange Future			8.92390		8.92390	0.11132	9.04720	9.04720		16.50	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.75700		8.75700	0.11132	8.87780	8.87780		16.88	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	4,142.80430		0.41428	0.11132	3,559.89080	0.35599	4,142.804	16.69	0.54	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.59400		8.59400	0.11132	8.71250	8.71250		17.20	0.00	0.00	0	0.00
R186	On 03/05/2018	Bond Future			8.47868		116.14851		8.42722	116.48395		7.25	0.00	186,069,913.02	1,602	179,498.00
R186	On 03/05/2018	Bond Future	8.00	Call	505.49000		0.50549		592.50000	0.59250	505.490	7.42	0.22	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	8.40	Call	1,329.79000		1.32979		1,498.00000	1.49800	1,329.790	7.28	0.45	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	971.47000		0.97147		867.25000	0.86725	971.470	7.39	0.35	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.85	Put	683.64000		0.68364		605.45000	0.60545	683.640	7.50	0.27	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	9.30	Call	5,387.54000		5.38754		5,695.42000	5.69542	5,387.540	7.83	0.90	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.72	Put	52.11000		0.05211		44.31000	0.04431	52.110	7.97	0.03	0.00	0	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	46.47000		0.04647		39.45000	0.03945	46.470	7.97	0.03	0.00	0	3,200.00
R186	On 02/08/2018	Bond Future			8.52190		112.99704		8.46818	113.33854		7.49	0.00	0.00	0	782.00
R186	On 02/08/2018	Bond Future	7.50	Call	450.88000		0.45088		507.77000	0.50777	450.880	7.89	0.15	0.00	0	1,470.00
R186	On 02/08/2018	Bond Future	8.25	Call	1,583.41000		1.58341		1,728.45000	1.72845	1,583.410	7.59	0.39	0.00	0	1,470.00
R186	On 01/11/2018	Bond Future			8.56080		115.12523		8.50454	115.47389		7.66	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	1,603.12000		1.60312		1,725.45000	1.72545	1,603.120	7.97	0.33	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	2,724.33000		2.72433		2,900.77000	2.90077	2,724.330	7.77	0.48	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,600.97000		1.60097		1,500.55000	1.50055	1,600.970	7.95	0.31	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			301.00733		301.00733		301.03641	301.03641			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			237.15328		237.15328		237.17435	237.17435		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			7.72728		101.52583		7.69062	101.67115		4.49	0.00	0.00	0	66,216.00
R2023	On 03/05/2018	Bond Future	9.19	Put	4.79000		0.00479		4.17000	0.00417	4.790	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			8.98657		95.05770		8.93559	95.40606		11.92	0.00	52,091,619.60	548	91,406.00
R2030	On 02/08/2018	Bond Future			9.04038		92.81077		8.98758	93.16544		12.16	0.00	0.00	0	127.00
R2030	On 02/08/2018	Bond Future	8.51	Call	1,736.18000		1.73618		1,869.26000	1.86926	1,736.180	12.57	0.34	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	2,714.57000		2.71457		2,894.45000	2.89445	2,714.570	12.35	0.47	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	1,811.45000		1.81145		1,704.48000	1.70448	1,811.450	12.42	0.33	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			9.19725		93.49421		9.14639	93.86916		10.69	0.00	0.00	0	62,948.00
R2032	On 02/08/2018	Bond Future			9.25010		95.22386		9.19759	95.60555		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			9.39244		97.30847		9.34172	97.72072		14.29	0.00	0.00	0	60,944.00
R2035	On 02/08/2018	Bond Future			9.44645		99.10887		9.39415	99.52857		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			9.49089		93.65079		9.44530	94.02151		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			9.54958		91.12743		9.50258	91.50484		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			6.89691		103.67987		6.84050	103.71390		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			9.56084		97.29014		9.51013	97.73373		12.99	0.00	0.00	0	37,850.00
R2040	On 03/05/2018	Bond Future	9.00	Call	718.93000		0.71893		830.91000	0.83091	718.930	13.37	0.21	0.00	0	1,500.00
R2040	On 03/05/2018	Bond Future	10.00	Call	4,653.42000		4.65342		5,000.84000	5.00084	4,653.420	13.27	0.75	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			9.61942		94.58384		9.56717	95.03541		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			9.57892		94.44462		9.52823	94.89617		13.66	0.00	0.00	0	23,396.00
R2044	On 02/08/2018	Bond Future			9.63520		91.81080		9.58300	92.27061		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			9.54892		93.76874		9.49827	94.23431		13.80	0.00	30,943,684.20	330	96,779.00
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			6.97413		102.68073		6.92220	102.76248		1.24	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 03/05/2018	Bond Future			7.28760		99.30974		7.24410	99.42067		2.26	0.00	18,074,372.68	182	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			9.37424		73.77743		9.32866	74.09013		12.82	0.00	128,667,837.92	1,744	78,578.00
R209	On 03/05/2018	Bond Future	8.95	Call	709.98000		0.70998		806.92000	0.80692	709.980	13.09	0.27	0.00	0	1,321.00
R209	On 03/05/2018	Bond Future	9.19	Call	1,226.01000		1.22601		1,366.36000	1.36636	1,226.010	12.98	0.40	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.30	Call	1,532.03000		1.53203		1,693.44000	1.69344	1,532.030	12.92	0.47	0.00	0	1,321.00
R209	On 03/05/2018	Bond Future	9.47	Put	1,443.54000		1.44354		1,324.43000	1.32443	1,443.540	12.84	0.43	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.75	Call	3,292.00000		3.29200		3,531.29000	3.53129	3,292.000	13.11	0.72	0.00	0	435.00
R209	On 03/05/2018	Bond Future	9.77	Put	752.49000		0.75249		681.84000	0.68184	752.490	13.13	0.27	0.00	0	250.00
R209	On 03/05/2018	Bond Future	10.00	Put	433.87000		0.43387		389.90000	0.38990	433.870	13.39	0.17	0.00	0	11,067.00
R209	On 03/05/2018	Bond Future	10.22	Put	246.42000		0.24642		219.93000	0.21993	246.420	13.64	0.11	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	53.03000		0.05303		46.60000	0.04660	53.030	13.96	0.03	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			9.42353		75.14232		9.37666	75.46071		13.49	0.00	0.00	0	835.00
R209	On 02/08/2018	Bond Future	9.66	Call	3,628.92000		3.62892	3,833.05000	3.83305	3,628.920		13.69	0.61	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	1,000.16000		1.00016	937.14000	0.93714	1,000.160		14.37	0.22	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	375.60000		0.37560	348.48000	0.34848	375.600		14.73	0.10	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.47162		73.40859	9.42332	73.73350			13.89	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	9.94	Put	2,185.18000		2.18518	2,082.55000	2.08255	2,185.180		14.44	0.34	0.00	0	255.00
R209	On 01/11/2018	Bond Future	9.97	Put	2,121.30000		2.12130	2,021.10000	2.02110	2,121.300		14.47	0.33	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			185.95560		185.95560	185.97296	185.97296				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			153.51508		153.51508	153.53043	153.53043				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			9.06185		85.85086	9.01101	86.19160			10.46	0.00	0.00	0	45,278.00
R213	On 02/08/2018	Bond Future			9.10935		87.43923	9.05686	87.78616			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			9.52345		73.25522	9.47282	73.61809			13.66	0.00	0.00	0	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			22,237.77000		22,237.77000	22,009.80000	22,009.80000				0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future			9.10950		9.10950	9.04470	9.04470			13.65	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future			9.24680		9.24680	9.18020	9.18020			13.44	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future			9.38020		9.38020	9.31220	9.31220			13.51	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future			10.13300		10.13300	10.05590	10.05590			14.15	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future			3.13320		3.13320	3.12020	3.12020			12.94	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future			3.09030		3.09030	3.07760	3.07760			12.97	0.00	0.00	0	4,540.00
TRY / R	On 17/09/2018	Foreign Exchange Future			3.04790		3.04790	3.03320	3.03320			13.21	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future			3.02090		3.02090	3.01060	3.01060			14.24	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	1.22330	1.22330	1.21840	1.21840			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018		Foreign Exchange Future	1.20620	1.20620	1.20060	1.20060			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018		Foreign Exchange Future	1.18770	1.18770	1.18180	1.18180			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 :											2,387,296,842.78	192,357	6 736 140.00
Grand Total:											2,387,296,842.78	192,357	6 736 140.00