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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/02/2018

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 14/02/2018	Any day expiry	11.87280	11.87280		11.98660	11.98660		18.80	0.00	2,374,560.00	200	0.00	
\$ / R	On 15/02/2018	Any day expiry	11.87460	11.87460		11.98660	11.98660		19.11	0.00	0.00	0	19.00	
\$ / R	On 16/02/2018	Any day expiry	11.87460	11.87460		11.98660	11.98660		19.24	0.00	0.00	0	0.00	
\$ / R	On 16/02/2018	Any day expiry	14.20	Put	2,325.41950	2.32542	2,213.41610	2.21342	2,325.420	66.03	1.00	0.00	0	20,000.00
\$ / R	On 22/02/2018	Any day expiry	11.88410	11.88410		11.99740	11.99740		17.60	0.00	0.00	0	0.00	
\$ / R	On 28/02/2018	Any day expiry	11.89430	11.89430		12.00820	12.00820		16.48	0.00	0.00	0	4,771.00	
\$ / R	On 28/02/2018	Any day expiry	11.65	Put	54.63220	0.05463	34.02210	0.03402	54.632	15.79	0.25	0.00	0	100.00
\$ / R	On 28/02/2018	Any day expiry	11.86	Put	135.34490	0.13534	91.30370	0.09130	135.345	16.37	0.46	0.00	0	340.00
\$ / R	On 28/02/2018	Any day expiry	11.87	Put	140.35520	0.14036	0.00000	0.00000	140.355	16.39	0.47	7,242,384.47	1,300	1,300.00
\$ / R	On 28/02/2018	Any day expiry	11.92	Call	141.57420	0.14157	0.00000	0.00000	141.574	16.56	0.48	7,422,056.62	1,300	1,300.00
\$ / R	On 28/02/2018	Any day expiry	11.96	Call	125.29970	0.12530	181.68020	0.18168	125.300	16.74	0.44	0.00	0	340.00
\$ / R	On 28/02/2018	Any day expiry	12.50	Call	19.44960	0.01945	33.88170	0.03388	19.450	19.07	0.09	0.00	0	3,450.00
\$ / R	On 28/02/2018	Any day expiry	13.80	Call	0.20050	0.00020	0.49750	0.00050	0.201	24.89	0.00	0.00	0	8,500.00
\$ / R	On 28/02/2018	Any day expiry	14.18	Put	2,285.75410	2.28575	2,171.98070	2.17198	2,285.754	26.27	1.00	0.00	0	2,186.00
\$ / R	On 01/03/2018	Any day expiry	11.89610	11.89610		12.01000	12.01000		16.43	0.00	0.00	0	0.00	
\$ / R	On 02/03/2018	Any day expiry	11.89780	11.89780		12.01180	12.01180		16.41	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 02/03/2018	Any day expiry	13.40	Put	1,503.56540	1.50357	1,390.57030	1.39057	1,503.565	23.05	0.99	0.00	0	100,000.00
\$ / R	On 09/03/2018	Any day expiry			11.91020	11.91020	11.85460	11.85460		15.91	0.00	0.00	0	0.00
\$ / R	On 09/03/2018	Any day expiry	12.05	Call	136.99850	0.13700	0.00000	0.00000	136.999	16.60	0.40	94,291,488.40	20,000	20,000.00
\$ / R	On 15/03/2018	Any day expiry			11.92080	11.92080	12.03520	12.03520		15.63	0.00	0.00	0	5,713.00
\$ / R	On 19/03/2018	Foreign Exchange Future			11.92770	11.92770	12.04210	12.04210		15.45	0.00	515,002,302.90	43,177	814,423.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.45	Put	44.02880	0.04403	28.66280	0.02866	44.029	14.08	0.16	0.00	0	2,250.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.50	Put	54.81440	0.05481	36.39100	0.03639	54.814	14.24	0.19	0.00	0	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.60	Put	81.59320	0.08159	56.22300	0.05622	81.593	14.54	0.25	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.80	Put	157.68550	0.15769	116.07130	0.11607	157.685	15.15	0.40	0.00	0	90,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.99	Put	259.60990	0.25961	200.17460	0.20017	259.610	15.83	0.53	0.00	0	40,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	265.77790	0.26578	205.34020	0.20534	265.778	15.88	0.54	0.00	0	227,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.13	Put	351.74820	0.35175	280.54200	0.28054	351.748	16.43	0.62	40,576,453.28	5,460	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.20	Put	402.10010	0.40210	326.19510	0.32620	402.100	16.72	0.66	0.00	0	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.25	Put	439.60410	0.43960	360.58550	0.36059	439.604	16.93	0.69	0.00	0	3,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	526.10030	0.52610	440.93770	0.44094	526.100	17.40	0.74	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	558.76400	0.55876	471.60500	0.47160	558.764	17.57	0.76	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.47	Call	74.98790	0.07499	99.02010	0.09902	74.988	17.87	0.21	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	642.85300	0.64285	551.22020	0.55122	642.853	17.99	0.80	0.00	0	25,380.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.55	Call	63.26430	0.06326	84.54300	0.08454	63.264	18.16	0.18	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Put	817.81690	0.81782	720.43790	0.72044	817.817	18.64	0.86	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Call	45.51690	0.04552	62.53790	0.06254	45.517	18.64	0.14	0.00	0	11,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.82	Put	927.23830	0.92724	826.53920	0.82654	927.238	19.02	0.89	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	1,039.12220	1.03912	935.73180	0.93573	1,039.122	19.41	0.91	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.95	Call	26.23850	0.02624	37.04860	0.03705	26.238	19.44	0.08	0.00	0	13,200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Call	23.50910	0.02351	33.37590	0.03338	23.509	19.60	0.08	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	1,095.80910	1.09581	991.27590	0.99128	1,095.809	19.60	0.92	0.00	0	95,146.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Call	14.79690	0.01480	22.04830	0.02205	14.797	20.14	0.05	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Put	1,287.09690	1.28710	1,179.94830	1.17995	1,287.097	20.14	0.95	0.00	0	1,073.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.21	Put	1,296.73880	1.29674	1,189.49930	1.18950	1,296.739	20.16	0.95	123,701,955.13	10,921	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	1,306.38950	1.30639	1,199.06030	1.19906	1,306.389	20.18	0.95	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	1,335.38980	1.33539	1,227.79800	1.22780	1,335.390	20.24	0.96	0.00	0	2,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.32	Put	1,403.31990	1.40332	1,294.71140	1.29471	1,403.320	20.39	0.96	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.35	Call	10.23460	0.01023	15.63330	0.01563	10.235	20.46	0.04	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	1,461.80450	1.46180	1,352.43530	1.35244	1,461.805	20.52	0.97	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	1,481.34670	1.48135	1,371.74490	1.37174	1,481.347	20.57	0.97	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	1,579.36540	1.57937	1,468.74250	1.46874	1,579.365	20.78	0.97	0.00	0	17,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	7.06540	0.00707	10.84250	0.01084	7.065	20.78	0.03	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	1,677.81620	1.67782	1,566.37700	1.56638	1,677.816	20.99	0.98	0.00	0	98,694.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.66	Call	4.75510	0.00476	7.30860	0.00731	4.755	21.12	0.02	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.70	Call	4.30710	0.00431	6.61880	0.00662	4.307	21.21	0.02	0.00	0	25,150.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.74	Put	1,816.20160	1.81620	1,703.89330	1.70389	1,816.202	21.29	0.99	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	3.71340	0.00371	5.70280	0.00570	3.713	21.34	0.01	0.00	0	4,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.79	Call	3.44830	0.00345	5.29300	0.00529	3.448	21.40	0.01	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.84	Put	1,915.34820	1.91535	1,802.57370	1.80257	1,915.348	21.51	0.99	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 19/03/2018	Foreign Exchange Future	13.91	Put	1,984.86560	1.98487	1,871.82550	1.87183	1,984.866	21.66	0.99	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Call	2.44260	0.00244	3.73460	0.00373	2.443	21.70	0.01	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Put	2,004.74260	2.00474	1,891.63460	1.89163	2,004.743	21.70	0.99	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.95	Put	2,024.62550	2.02463	1,911.45280	1.91145	2,024.625	21.74	0.99	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.98	Put	2,054.46050	2.05446	1,941.19660	1.94120	2,054.460	21.81	0.99	0.00	0	200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	2.05720	0.00206	3.13620	0.00314	2.057	21.85	0.01	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.02	Call	1.95890	0.00196	2.98350	0.00298	1.959	21.89	0.01	0.00	0	55.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05	Put	2,124.12040	2.12412	2,010.66830	2.01067	2,124.120	21.96	0.99	0.00	0	500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.07	Call	1.73360	0.00173	2.63340	0.00263	1.734	22.00	0.01	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.12	Call	1.53470	0.00153	2.32460	0.00232	1.535	22.11	0.01	0.00	0	4,951.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.16	Put	2,233.69260	2.23369	2,120.00380	2.12000	2,233.693	22.20	0.99	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	2,253.62660	2.25363	2,139.90150	2.13990	2,253.627	22.24	0.99	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Call	1.26390	0.00126	1.90420	0.00190	1.264	22.28	0.01	0.00	0	73.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.22	Put	2,293.50420	2.29350	2,179.71160	2.17971	2,293.504	22.32	1.00	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.42	Call	1.00290	0.00100	1.10200	0.00110	1.003	23.44	0.00	260,104.08	5,460	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.44	Call	1.00510	0.00101	1.04880	0.00105	1.005	23.59	0.00	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	1.00620	0.00101	1.02310	0.00102	1.006	23.67	0.00	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	2,563.31100	2.56331	2,448.92150	2.44892	2,563.311	23.99	1.00	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Call	1.01230	0.00101	1.02150	0.00102	1.012	24.07	0.00	0.00	0	10,490.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	2,573.31230	2.57331	2,458.92150	2.45892	2,573.312	24.07	1.00	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	2,593.31490	2.59331	2,478.92140	2.47892	2,593.315	24.22	1.00	0.00	0	850.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.54	Call	1.01760	0.00102	1.02150	0.00102	1.018	24.38	0.00	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.57	Call	1.02190	0.00102	1.02180	0.00102	1.022	24.62	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.60	Call	1.02640	0.00103	1.02250	0.00102	1.026	24.85	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	1.05240	0.00105	1.02980	0.00103	1.052	26.03	0.00	0.00	0	25,047.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	1.07480	0.00107	1.03930	0.00104	1.075	26.90	0.00	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	1.08370	0.00108	1.04350	0.00104	1.084	27.21	0.00	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	1.08590	0.00109	1.04460	0.00104	1.086	27.29	0.00	0.00	0	18,718.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	1.10730	0.00111	1.05570	0.00106	1.107	28.00	0.00	0.00	0	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	1.13570	0.00114	1.07180	0.00107	1.136	28.86	0.00	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	1.17850	0.00118	1.09800	0.00110	1.178	30.04	0.00	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	1.21140	0.00121	1.14000	0.00114	1.211	31.53	0.00	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	1.10820	0.00111	1.14930	0.00115	1.108	31.53	0.00	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	0.94740	0.00095	1.16640	0.00117	0.947	31.53	0.00	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	0.72190	0.00072	1.08880	0.00109	0.722	31.53	0.00	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	0.35190	0.00035	0.54470	0.00054	0.352	31.53	0.00	0.00	0	13,176.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	0.24070	0.00024	0.37760	0.00038	0.241	31.53	0.00	0.00	0	225,000.00
\$ / R	On 22/03/2018	Any day expiry			11.93280	11.93280	12.04730	12.04730		15.68	0.00	0.00	0	30,000.00
\$ / R	On 22/03/2018	Any day expiry	12.00	Call	205.98640	0.20599	260.26050	0.26026	205.986	15.88	0.47	0.00	0	20,000.00
\$ / R	On 29/03/2018	Any day expiry			11.94480	11.94480	12.05950	12.05950		15.58	0.00	0.00	0	1,199.00
\$ / R	On 29/03/2018	Any day expiry	13.00	Call	39.29700	0.03930	51.59550	0.05160	39.297	19.29	0.11	0.00	0	4,000.00
\$ / R	On 16/04/2018	Any day expiry			11.97560	11.97560	12.09070	12.09070		15.30	0.00	0.00	0	54.00
\$ / R	On 24/04/2018	Any day expiry			11.98890	11.98890	12.10430	12.10430		15.40	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			11.99060	11.99060	12.10600	12.10600		15.39	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 25/04/2018	Any day expiry	15.00	Put	3,014.11020	3.01411	2,900.08510	2.90009	3,014.110	22.19	0.99	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	1.53420	0.00153	1.88700	0.00189	1.534	23.45	0.00	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			11.99890	11.99890	12.11450	12.11450		15.30	0.00	0.00	0	506.00
\$ / R	On 30/04/2018	Any day expiry	11.70	Put	184.96550	0.18497	146.44610	0.14645	184.965	14.56	0.34	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	12.10	Call	292.15500	0.29215	343.30250	0.34330	292.155	15.62	0.47	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	1,831.36550	1.83137	1,724.20970	1.72421	1,831.365	19.90	0.93	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	4.01200	0.00401	5.09360	0.00509	4.012	22.17	0.01	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	2.16200	0.00216	2.64560	0.00265	2.162	22.72	0.01	0.00	0	500.00
\$ / R	On 09/05/2018	Any day expiry			12.01390	12.01390	12.12980	12.12980		15.23	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	873.23960	0.87324	783.90390	0.78390	873.240	17.42	0.75	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	1,882.52340	1.88252	1,775.66210	1.77566	1,882.523	19.92	0.93	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	2.63740	0.00264	3.38740	0.00339	2.637	21.72	0.01	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			12.01730	12.01730	12.13320	12.13320		15.24	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			12.02230	12.02230	12.13830	12.13830		15.17	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	882.58720	0.88259	794.04830	0.79405	882.587	17.34	0.74	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	2,496.42100	2.49642	2,386.20320	2.38620	2,496.421	20.91	0.96	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	2.26110	0.00226	3.06570	0.00307	2.261	21.26	0.01	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			12.02400	12.02400	12.14000	12.14000		15.18	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry			12.02890	12.02890	12.14500	12.14500		15.21	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry	12.00	Put	353.63300	0.35363	297.45270	0.29745	353.633	15.21	0.47	0.00	0	76,000.00
\$ / R	On 31/05/2018	Any day expiry			12.05010	12.05010	12.16670	12.16670		15.27	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,812.66420	1.81266	1,707.56050	1.70756	1,812.664	19.49	0.89	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	6.21130	0.00621	8.12490	0.00812	6.211	20.34	0.01	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	2.70460	0.00270	3.39590	0.00340	2.705	20.24	0.01	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			12.07960	12.07960	12.19670	12.19670		15.20	0.00	19,291,121.20	1,597	232,817.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	47.60610	0.04761	35.45330	0.03545	47.606	13.17	0.10	0.00	0	60,750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	81.75760	0.08176	63.04620	0.06305	81.758	13.48	0.16	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	161.13730	0.16114	129.33920	0.12934	161.137	13.99	0.26	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	259.05410	0.25905	213.78360	0.21378	259.054	14.54	0.36	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	383.59870	0.38360	326.39950	0.32640	383.599	15.09	0.45	0.00	0	22,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	452.94600	0.45295	389.61250	0.38961	452.946	15.38	0.50	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	465.11060	0.46511	400.70000	0.40070	465.111	15.43	0.50	0.00	0	164,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Call	404.71060	0.40471	457.40000	0.45740	404.711	15.43	0.50	0.00	0	8,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	471.24750	0.47125	406.30010	0.40630	471.248	15.45	0.51	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.24	Call	367.67300	0.36767	415.51160	0.41551	367.673	15.68	0.46	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	534.55890	0.53456	464.88870	0.46489	534.559	15.71	0.54	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	567.48670	0.56749	495.80560	0.49581	567.487	15.84	0.56	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	635.73620	0.63574	560.22880	0.56023	635.736	16.09	0.59	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	286.56760	0.28657	324.59710	0.32460	286.568	16.35	0.38	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	706.96760	0.70697	627.89710	0.62790	706.968	16.35	0.62	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	896.15350	0.89615	809.67540	0.80968	896.154	16.97	0.69	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	1,065.36360	1.06536	973.73930	0.97374	1,065.364	17.48	0.74	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	1,098.54580	1.09855	1,006.01790	1.00602	1,098.546	17.58	0.75	0.00	0	28,358.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	1,140.41000	1.14041	1,046.79660	1.04680	1,140.410	17.70	0.76	0.00	0	1,250.00

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	13.17	Put	1,242.51850	1.24252	1,146.49970	1.14650	1,242.519	17.99	0.78	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	1,268.38350	1.26838	1,171.80260	1.17180	1,268.384	18.06	0.79	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	1,285.69610	1.28570	1,188.74970	1.18875	1,285.696	18.11	0.79	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	1,354.97300	1.35497	1,257.14940	1.25715	1,354.973	18.27	0.80	0.00	0	25,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	128.11880	0.12812	147.06600	0.14707	128.119	18.37	0.19	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,495.44370	1.49544	1,395.99280	1.39599	1,495.444	18.58	0.83	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,513.22330	1.51322	1,413.45230	1.41345	1,513.223	18.61	0.83	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,531.04870	1.53105	1,430.96530	1.43097	1,531.049	18.65	0.83	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,657.02730	1.65703	1,554.91110	1.55491	1,657.027	18.91	0.85	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,757.35920	1.75736	1,653.82070	1.65382	1,757.359	19.12	0.87	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,803.31790	1.80332	1,699.17900	1.69918	1,803.318	19.22	0.87	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,812.53400	1.81253	1,708.27990	1.70828	1,812.534	19.23	0.87	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,830.99200	1.83099	1,726.50600	1.72651	1,830.992	19.27	0.87	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,840.23210	1.84023	1,735.63430	1.73563	1,840.232	19.29	0.88	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,895.83830	1.89584	1,790.58140	1.79058	1,895.838	19.40	0.88	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,989.09800	1.98910	1,882.82430	1.88282	1,989.098	19.59	0.89	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	2,083.01960	2.08302	1,975.82130	1.97582	2,083.020	19.78	0.90	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	2,225.00220	2.22500	2,116.57080	2.11657	2,225.002	20.06	0.91	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	41.42150	0.04142	49.35360	0.04935	41.421	20.47	0.07	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	33.18220	0.03318	41.63830	0.04164	33.182	20.53	0.06	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	29.29660	0.02930	37.28490	0.03728	29.297	20.57	0.05	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	23.06400	0.02306	30.21050	0.03021	23.064	20.64	0.04	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	20.05350	0.02005	26.73930	0.02674	20.053	20.67	0.04	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	19.29940	0.01930	25.86330	0.02586	19.299	20.69	0.03	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	17.41840	0.01742	23.66440	0.02366	17.418	20.71	0.03	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	15.71350	0.01571	21.65180	0.02165	15.713	20.74	0.03	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	13.27780	0.01328	18.73980	0.01874	13.278	20.79	0.03	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	12.12080	0.01212	17.33750	0.01734	12.121	20.81	0.02	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	11.65510	0.01166	16.76930	0.01677	11.655	20.82	0.02	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	8.13940	0.00814	12.56820	0.01257	8.139	20.87	0.02	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	4.71510	0.00472	7.69660	0.00770	4.715	20.87	0.01	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	3.37990	0.00338	5.65740	0.00566	3.380	20.87	0.01	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	3.22840	0.00323	5.42260	0.00542	3.228	20.87	0.01	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	2.85520	0.00286	4.84040	0.00484	2.855	20.87	0.01	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	2.72620	0.00273	4.63770	0.00464	2.726	20.87	0.01	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	2.22820	0.00223	3.84870	0.00385	2.228	20.87	0.01	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	1.45650	0.00146	2.59760	0.00260	1.457	20.87	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	1.28200	0.00128	2.30860	0.00231	1.282	20.87	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.91420	0.00091	1.68860	0.00169	0.914	20.87	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.28	Call	0.81590	0.00082	1.52000	0.00152	0.816	20.87	0.00	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.69290	0.00069	1.30670	0.00131	0.693	20.87	0.00	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			12.09760	12.09760	12.21500	12.21500		15.32	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,798.88830	1.79889	1,695.27850	1.69528	1,798.888	19.11	0.86	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	17.26520	0.01727	23.60650	0.02361	17.265	21.51	0.03	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	9.71970	0.00972	14.61130	0.01461	9.720	21.64	0.02	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.10250	12.10250	12.22000	12.22000		15.28	0.00	0.00	0	100.00
\$ / R	On 06/07/2018	Any day expiry			12.10900	12.10900	12.22670	12.22670		15.29	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	438.58050	0.43858	377.82060	0.37782	438.581	15.22	0.47	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	124.80980	0.12481	141.67980	0.14168	124.810	18.66	0.17	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	111.27670	0.11128	126.41990	0.12642	111.277	18.89	0.16	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.13190	12.13190	12.25010	12.25010		15.36	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.13840	12.13840	12.25670	12.25670		15.33	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.19	Put	2,143.90410	2.14390	2,037.35530	2.03736	2,143.904	19.45	0.87	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	2,387.00900	2.38701	2,278.34660	2.27835	2,387.009	19.89	0.90	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.72	Call	30.86400	0.03086	36.12070	0.03612	30.864	22.05	0.04	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	25.29930	0.02530	31.75420	0.03175	25.299	22.18	0.04	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.14010	12.14010	12.25840	12.25840		15.34	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			12.14990	12.14990	12.26840	12.26840		15.32	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,785.16110	1.78516	1,683.02350	1.68302	1,785.161	18.73	0.83	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	33.25480	0.03325	38.62440	0.03862	33.255	22.24	0.05	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	19.87090	0.01987	24.88450	0.02488	19.871	22.24	0.03	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.16130	12.16130	12.28010	12.28010		15.30	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	611.20610	0.61121	539.84590	0.53985	611.206	15.67	0.53	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,835.97520	1.83598	1,733.37750	1.73338	1,835.975	18.75	0.83	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	26.50040	0.02650	32.16210	0.03216	26.500	22.26	0.04	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.17110	12.17110	12.29010	12.29010		15.27	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.19990	12.19990	12.31940	12.31940		15.35	0.00	0.00	0	1,766.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,774.98450	1.77498	1,674.39500	1.67440	1,774.985	18.46	0.80	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	43.98720	0.04399	52.40430	0.05240	43.987	22.19	0.06	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	27.45400	0.02745	33.15200	0.03315	27.454	22.19	0.04	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			12.22710	12.22710	12.34710	12.34710		15.29	0.00	464,629.80	38	37,633.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	324.23580	0.32424	274.79620	0.27480	324.236	14.42	0.34	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	822.44890	0.82245	743.68090	0.74368	822.449	16.11	0.57	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	850.44460	0.85044	770.56620	0.77057	850.445	16.19	0.58	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	995.61920	0.99562	910.51710	0.91052	995.619	16.59	0.63	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	1,308.57860	1.30858	1,214.76460	1.21476	1,308.579	17.40	0.70	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	217.85560	0.21786	240.61430	0.24061	217.856	18.08	0.23	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	57.68580	0.05769	65.77070	0.06577	57.686	22.05	0.07	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	54.40320	0.05440	63.97810	0.06398	54.403	22.05	0.06	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	50.01200	0.05001	59.20820	0.05921	50.012	22.05	0.06	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	44.03660	0.04404	52.32420	0.05232	44.037	22.05	0.05	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.24460	12.24460	12.36500	12.36500		15.38	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,767.25450	1.76725	1,667.88010	1.66788	1,767.255	18.27	0.78	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	52.83460	0.05283	61.37740	0.06138	52.835	22.06	0.06	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	33.53080	0.03353	39.36080	0.03936	33.531	22.06	0.04	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.28760	12.28760	12.40890	12.40890		15.41	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.29400	12.29400	12.41540	12.41540		15.38	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.29720	12.29720	12.41860	12.41860		15.38	0.00	0.00	0	430.00

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	13.80	Put	1,758.13340	1.75813	1,660.17160	1.66017	1,758.133	18.04	0.75	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	61.35500	0.06136	70.15120	0.07015	61.355	21.76	0.07	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	40.39570	0.04040	46.56680	0.04657	40.396	21.76	0.05	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.30520	12.30520	12.42680	12.42680		15.37	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	418.88300	0.41888	364.53150	0.36453	418.883	14.62	0.37	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,807.08230	1.80708	1,708.51200	1.70851	1,807.082	18.08	0.76	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	49.67450	0.04967	56.98800	0.05699	49.674	21.71	0.06	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.31790	12.31790	12.43980	12.43980		15.36	0.00	0.00	0	70.00
\$ / R	On 30/11/2018	Any day expiry			12.34430	12.34430	12.46720	12.46720		15.42	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,751.24540	1.75125	1,654.04180	1.65404	1,751.245	17.87	0.73	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	67.30540	0.06731	77.82770	0.07783	67.305	21.54	0.07	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	43.61010	0.04361	50.97230	0.05097	43.610	21.54	0.05	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			12.36130	12.36130	12.48490	12.48490		15.40	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,625.76300	1.62576	1,529.91580	1.52992	1,625.763	17.60	0.71	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	127.65520	0.12766	136.85410	0.13685	127.655	20.76	0.12	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			12.36590	12.36590	12.48980	12.48980		15.40	0.00	0.00	0	18,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	321.82570	0.32183	278.52160	0.27852	321.826	14.18	0.30	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	641.59260	0.64159	692.59690	0.69260	641.593	15.65	0.50	0.00	0	150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.96	Put	1,088.86350	1.08886	1,004.88160	1.00488	1,088.864	16.42	0.59	0.00	0	23,443.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	313.82420	0.31382	341.33550	0.34134	313.824	17.79	0.28	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.89	Call	176.99010	0.17699	191.76270	0.19176	176.990	19.27	0.17	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	119.37160	0.11937	127.87430	0.12787	119.372	21.24	0.11	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.24	Call	51.64840	0.05165	60.34770	0.06035	51.648	21.42	0.05	0.00	0	23,443.00
\$ / R	On 31/12/2018	Any day expiry			12.39210	12.39210	12.51720	12.51720		15.44	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,744.25960	1.74426	1,647.34050	1.64734	1,744.260	17.70	0.71	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	71.61330	0.07161	83.58800	0.08359	71.613	21.23	0.07	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	46.22460	0.04622	54.63690	0.05464	46.225	21.23	0.05	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			12.45990	12.45990	12.58810	12.58810		15.46	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			12.51430	12.51430	12.64350	12.64350		15.59	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			12.66140	12.66140	12.79170	12.79170		15.92	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future			12.96570	12.96570	13.09800	13.09800		16.32	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	137.20610	0.13721	127.56030	0.12756	137.206	21.44	0.09	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			13.30400	13.30400	13.44340	13.44340		16.90	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			13.39460	13.39460	13.53640	13.53640		17.06	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			13.48900	13.48900	13.63350	13.63350		17.20	0.00	0.00	0	0.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			11.92770	11.92770	12.04210	12.04210		15.45	0.00	59,638.50	5	360.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			12.07960	12.07960	12.19670	12.19670		15.20	0.00	60,398.00	5	64.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			12.22710	12.22710	12.34710	12.34710		15.29	0.00	0.00	0	45.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			12.36590	12.36590	12.48980	12.48980		15.40	0.00	0.00	0	3.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			12.66140	12.66140	12.79170	12.79170		15.92	0.00	0.00	0	0.00
£ / R	On 01/03/2018	Any day expiry			16.46890	16.46890	16.69370	16.69370		17.45	0.00	0.00	0	17.00
£ / R	On 15/03/2018	Any day expiry			16.51160	16.51160	16.73730	16.73730		16.94	0.00	0.00	0	38.00

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			16.52420	16.52420		16.75010	16.75010		16.75	0.00	35,840,989.80	2,169	198,536.00
£ / R	17.00	Put	On 19/03/2018	Foreign Exchange Future	643.98310	0.64398	496.58130	0.49658	643.983	17.75	0.69	0.00	0	500.00			
£ / R	19.00	Call	On 19/03/2018	Foreign Exchange Future	7.07370	0.00707	11.35430	0.01135	7.074	21.87	0.02	0.00	0	1,500.00			
£ / R	20.14	Call	On 19/03/2018	Foreign Exchange Future	2.66400	0.00266	2.99370	0.00299	2.664	26.08	0.01	0.00	0	500.00			
£ / R			On 30/04/2018	Any day expiry	16.65540	16.65540	16.88350	16.88350		16.54	0.00	0.00	0	9.00			
£ / R			On 18/06/2018	Foreign Exchange Future	16.79960	16.79960	17.03100	17.03100		16.53	0.00	167,996.00	10	10,315.00			
£ / R	17.50	Put	On 18/06/2018	Foreign Exchange Future	1,095.24900	1.09525	949.23400	0.94923	1,095.249	17.29	0.64	0.00	0	500.00			
£ / R	20.40	Call	On 18/06/2018	Foreign Exchange Future	47.03650	0.04704	59.91680	0.05992	47.036	20.38	0.06	0.00	0	500.00			
£ / R			On 17/09/2018	Foreign Exchange Future	17.07220	17.07220	17.30720	17.30720		16.49	0.00	0.00	0	13,656.00			
£ / R			On 14/12/2018	Foreign Exchange Future	17.33370	17.33370	17.57180	17.57180		16.46	0.00	0.00	0	895.00			
£ / R			On 18/03/2019	Foreign Exchange Future	17.61950	17.61950	17.86520	17.86520		16.32	0.00	0.00	0	948.00			
£ / R			On 14/06/2019	Foreign Exchange Future	17.89550	17.89550	18.14130	18.14130		16.13	0.00	0.00	0	0.00			
¥ / R			On 19/03/2018	Foreign Exchange Future	0.11127	0.11127	0.11206	0.11206		18.13	0.00	0.00	0	8,261.00			
¥ / R			On 18/06/2018	Foreign Exchange Future	0.11338	0.11338	0.11419	0.11419		13.41	0.00	0.00	0	0.00			
¥ / R			On 17/09/2018	Foreign Exchange Future	0.11553	0.11553	0.11636	0.11636		12.21	0.00	0.00	0	0.00			
¥ / R			On 14/06/2019	Foreign Exchange Future	0.12527	0.12527	0.12616	0.12616		22.42	0.00	0.00	0	0.00			
€ / R			On 15/02/2018	Any day expiry	14.63560	14.63560	14.81670	14.81670		16.48	0.00	0.00	0	44.00			
€ / R			On 28/02/2018	Any day expiry	14.66990	14.66990	14.85440	14.85440		15.39	0.00	0.00	0	337.00			
€ / R	16.41	Put	On 28/02/2018	Any day expiry	1,741.89360	1.74189	1,558.84170	1.55884	1,741.894	23.58	0.99	0.00	0	1,647.00			
€ / R			On 15/03/2018	Any day expiry	14.71650	14.71650	14.90170	14.90170		15.07	0.00	0.00	0	63.00			
€ / R			On 19/03/2018	Foreign Exchange Future	14.72930	14.72930	14.91480	14.91480		14.83	0.00	1,738,057.40	118	111,360.00			
€ / R	15.05	Put	On 19/03/2018	Foreign Exchange Future	472.52300	0.47252	350.14590	0.35015	472.523	15.89	0.67	0.00	0	5,648.00			
€ / R	15.10	Put	On 19/03/2018	Foreign Exchange Future	509.63790	0.50964	382.86160	0.38286	509.638	16.04	0.69	0.00	0	14,172.00			
€ / R	16.50	Call	On 19/03/2018	Foreign Exchange Future	7.96710	0.00797	11.19140	0.01119	7.967	19.05	0.03	0.00	0	643.00			
€ / R	17.00	Call	On 19/03/2018	Foreign Exchange Future	4.00620	0.00401	5.33070	0.00533	4.006	21.02	0.01	0.00	0	620.00			
€ / R			On 29/03/2018	Any day expiry	14.76160	14.76160	14.94760	14.94760		14.74	0.00	0.00	0	3.00			
€ / R			On 11/04/2018	Any day expiry	14.80370	14.80370	14.99010	14.99010		14.56	0.00	0.00	0	107.00			
€ / R			On 30/04/2018	Any day expiry	14.86340	14.86340	15.05060	15.05060		14.33	0.00	0.00	0	16.00			
€ / R			On 18/06/2018	Foreign Exchange Future	15.01520	15.01520	15.20500	15.20500		14.25	0.00	3,108,146.40	207	15,598.00			
€ / R	13.75	Put	On 18/06/2018	Foreign Exchange Future	52.83880	0.05284	30.45130	0.03045	52.839	12.19	0.10	0.00	0	50,995.00			
€ / R	13.97	Put	On 18/06/2018	Foreign Exchange Future	90.80440	0.09080	57.99010	0.05799	90.804	12.56	0.15	0.00	0	7,000.00			
€ / R	15.25	Put	On 18/06/2018	Foreign Exchange Future	644.38970	0.64439	531.75360	0.53175	644.390	14.74	0.55	0.00	0	50,995.00			
€ / R	16.44	Put	On 18/06/2018	Foreign Exchange Future	1,575.92460	1.57592	1,416.97160	1.41697	1,575.925	16.96	0.81	0.00	0	7,000.00			
€ / R	18.61	Call	On 18/06/2018	Foreign Exchange Future	27.74450	0.02774	29.84460	0.02984	27.744	20.37	0.04	0.00	0	7,000.00			
€ / R	20.55	Call	On 18/06/2018	Foreign Exchange Future	8.11780	0.00812	8.93790	0.00894	8.118	23.18	0.01	0.00	0	50,995.00			
€ / R			On 17/09/2018	Foreign Exchange Future	15.30790	15.30790	15.50140	15.50140		14.34	0.00	0.00	0	45,425.00			
€ / R	14.25	Put	On 17/09/2018	Foreign Exchange Future	203.47810	0.20348	157.09980	0.15710	203.478	12.98	0.22	0.00	0	124,767.00			
€ / R	15.85	Put	On 17/09/2018	Foreign Exchange Future	1,026.00450	1.02600	897.82850	0.89783	1,026.004	15.16	0.60	0.00	0	124,767.00			
€ / R	16.00	Put	On 17/09/2018	Foreign Exchange Future	1,134.16280	1.13416	1,000.49300	1.00049	1,134.163	15.39	0.62	0.00	0	21,525.00			
€ / R	19.56	Call	On 17/09/2018	Foreign Exchange Future	49.93290	0.04993	64.33630	0.06434	49.933	19.13	0.06	0.00	0	124,767.00			
€ / R	21.63	Call	On 17/09/2018	Foreign Exchange Future	8.99290	0.00899	14.09510	0.01410	8.993	19.32	0.01	0.00	0	21,525.00			
€ / R			On 14/12/2018	Foreign Exchange Future	15.59370	15.59370	15.79150	15.79150		14.45	0.00	0.00	0	2,962.00			

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 18/03/2019	Foreign Exchange Future		15.89430	15.89430		16.09660	16.09660		14.65	0.00	0.00	0	1,088.00
€ / R	On 14/06/2019	Foreign Exchange Future		16.17980	16.17980		16.38450	16.38450		14.97	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap		94.78000	94.78000		94.98000	94.98000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		91.78000	91.78000		91.98000	91.98000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		90.51000	90.51000		90.72000	90.72000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		92.66000	92.66000		92.88000	92.88000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		96.44000	96.44000		96.66000	96.66000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap		95.00000	95.00000		95.22000	95.22000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap		97.06000	97.06000		97.27000	97.27000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap		100.78000	100.78000		100.97000	100.97000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap		101.12000	101.12000		101.30000	101.30000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap		96.36000	96.36000		96.54000	96.54000			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap		99.72000	99.72000		99.72000	99.72000			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap		99.89000	99.89000		99.90000	99.90000			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap		100.03000	100.03000		100.04000	100.04000			0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap		100.47000	100.47000		100.48000	100.48000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap		99.47000	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		98.59000	98.59000			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		98.85000	98.85000		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		99.59000	99.59000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap		99.93000	99.93000		99.96000	99.96000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap		100.84000	100.84000		100.88000	100.88000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap		98.56000	98.56000		98.62000	98.62000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		95.99000	95.99000		96.05000	96.05000			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		95.20000	95.20000		95.27000	95.27000			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		94.39000	94.39000		94.46000	94.46000			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		94.55000	94.55000		94.64000	94.64000			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		96.73000	96.73000		96.84000	96.84000			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap		96.86000	96.86000		96.97000	96.97000			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap		98.05000	98.05000		98.17000	98.17000			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap		100.25000	100.25000		100.38000	100.38000			0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap		101.50000	101.50000		101.63000	101.63000			0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap		96.60000	96.60000		96.75000	96.75000			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future		585.21500	585.21500		584.46300	584.46300			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future		677.45100	677.45100		675.87500	675.87500			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
ALBI	On 03/05/2018	Index Future	613.76900		613.76900		612.24700	612.24700			0.00	0.00	0	828.00
AU\$ / R	On 28/02/2018	Any day expiry	9.28740		9.28740		9.41040	9.41040		13.86	0.00	0.00	0	46.00
AU\$ / R	On 15/03/2018	Any day expiry	9.30750		9.30750		9.43100	9.43100		13.27	0.00	0.00	0	4.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	9.31290		9.31290		9.43640	9.43640		13.11	0.00	7,087,116.90	761	12,176.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.43290		9.43290		9.55850	9.55850		13.01	0.00	216,956.70	23	5,799.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.55400		9.55400		9.68170	9.68170		13.27	0.00	0.00	0	400.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.66930		9.66930		9.79940	9.79940		13.65	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	9.91580		9.91580		10.04810	10.04810		13.46	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	9.44840		9.44840		9.54850	9.54850		14.54	0.00	0.00	0	1,150.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.58200		9.58200		9.68390	9.68390		14.37	0.00	0.00	0	300.00
CHF / R	On 19/03/2018	Foreign Exchange Future	12.76450		12.76450		12.92520	12.92520		13.72	0.00	0.00	0	1,215.00
CHF / R	On 18/06/2018	Foreign Exchange Future	13.02630		13.02630		13.19110	13.19110		13.41	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.29390		13.29390		13.46140	13.46140		13.83	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.38380		14.38380		14.56180	14.56180		14.79	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	1.87770		1.87770		1.89900	1.89900		14.25	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.89140		1.89140		1.91300	1.91300		14.48	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.90530		1.90530		1.92720	1.92720		14.55	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	1.94580		1.94580		1.97080	1.97080		15.08	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future	1.99310		1.99310		2.01750	2.01750		15.86	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.03380		2.03380		2.05870	2.05870		15.51	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.07420		2.07420		2.09980	2.09980		15.16	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.28680		2.28680		2.31410	2.31410		16.27	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future	10.77939		76.72685		10.71596	77.11223			0.00	0.00	0	9,466.00

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 02/08/2018	Bond Future	10.87923		78.14664		10.81364	78.53889			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	10.93872		79.73702		10.87503	80.18150			0.00	0.00	0	7,957.00
ES42	On 02/08/2018	Bond Future	11.03515		81.21228		10.96934	81.66465			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	612.34300		612.34300		610.77700	610.77700			0.00	18,370,290.00	3	605.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.52610	1.52610		1.54100	1.54100			14.84	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.54890	1.54890		1.56420	1.56420			15.26	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.57080	1.57080		1.58650	1.58650			15.04	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.69330	1.69330		1.71060	1.71060			16.36	0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	131.74379	131.74379		131.78142	131.78142				0.00	0.00	0	1,033.00
I2025	On 02/08/2018	Bond Future	132.80910	132.80910		132.84757	132.84757				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	99.90838	99.90838		99.93590	99.93590				0.00	0.00	0	1,370.00
I2029	On 02/08/2018	Bond Future	101.76306	101.76306		101.79113	101.79113				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	103.03641	103.03641		103.06491	103.06491				0.00	0.00	0	6,055.00
I2033	On 02/08/2018	Bond Future	104.94918	104.94918		104.97830	104.97830				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	125.06604	125.06604		125.09923	125.09923				0.00	0.00	0	8,991.00
I2038	On 02/08/2018	Bond Future	125.83492	125.83492		125.86874	125.86874				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	116.43567	116.43567		116.46535	116.46535				0.00	0.00	0	10,874.00
I2046	On 02/08/2018	Bond Future	118.59712	118.59712		118.62739	118.62739				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	123.01031	123.01031		123.04101	123.04101				0.00	0.00	0	9,738.00
I2050	On 02/08/2018	Bond Future	123.56072	123.56072		123.59238	123.59238				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	250.26300	250.26300		250.28200	250.28200				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
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

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 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			0.11730		0.11730		0.11840	0.11840			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.11670		0.11670		0.11780	0.11780			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future			0.11590		0.11590		0.11710	0.11710			0.00	0.00	0	562.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.11370		0.11370		0.11370	0.11370			0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.51490		1.51490		1.53210	1.53210		15.09	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.53990		1.53990		1.55750	1.55750		15.16	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.56480		1.56480		1.58260	1.58260			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.64060		1.64060		1.65870	1.65870		14.33	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			8.67400		8.67400		8.75830	8.75830		14.60	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			8.78050		8.78050		8.86660	8.86660		14.55	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			8.88860		8.88860		8.97590	8.97590		14.71	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.55710		9.55710		9.65090	9.65090		14.89	0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.24580		1.24580		1.25110	1.25110			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.25400		1.25400		1.25940	1.25940			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.26130		1.26130		1.26690	1.26690			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.34900		1.34900		1.35560	1.35560			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.38540		1.38540		1.39100	1.39100			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.39070		1.39070		1.39640	1.39640			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.39630		1.39630		1.40170	1.40170			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.23490		1.23490		1.23860	1.23860			0.00	0.00	0	2,548.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.24300		1.24300		1.24660	1.24660			0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.25200		1.25200		1.25550	1.25550			0.00	0.00	0	0.00
R / ¥EN	On 19/03/2018	Foreign Exchange Future			8.98740		8.98740	0.11056	8.92390	8.92390		16.31	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.82020		8.82020	0.11056	8.75700	8.75700		17.02	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	3,824.57760		0.38246	0.11056	4,142.80430	0.41428	3,824.578	16.83	0.51	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.65580		8.65580	0.11056	8.59400	8.59400		17.26	0.00	0.00	0	0.00
R186	On 03/05/2018	Bond Future			8.43566		116.42884		8.47868	116.14851		6.60	0.00	156,131,074.44	1,341	178,797.00
R186	On 03/05/2018	Bond Future	8.00	Call	381.18000		0.38118		505.49000	0.50549	381.180	6.29	0.20	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	8.40	Call	1,292.15000		1.29215		1,329.79000	1.32979	1,292.150	6.54	0.48	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	8.70	Put	744.93000		0.74493		971.47000	0.97147	744.930	6.76	0.31	0.00	0	3,500.00

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
R186	On 03/05/2018	Bond Future	8.85	Put	498.57000	0.49857		683.64000	0.68364	498.570	6.88	0.23	0.00	0	4,745.00	
R186	On 03/05/2018	Bond Future	9.30	Call	5,587.51000	5.58751		5,387.54000	5.38754	5,587.510	7.22	0.93	0.00	0	1,120.00	
R186	On 03/05/2018	Bond Future	9.72	Put	25.74000	0.02574		52.11000	0.05211	25.740	7.37	0.02	0.00	0	10,640.00	
R186	On 03/05/2018	Bond Future	9.75	Put	22.51000	0.02251		46.47000	0.04647	22.510	7.37	0.02	0.00	0	3,200.00	
R186	On 02/08/2018	Bond Future			8.47691	113.28295		8.52190	112.99704		7.11	0.00	0.00	0	782.00	
R186	On 02/08/2018	Bond Future	7.50	Call	269.50000	0.26950		450.88000	0.45088	269.500	6.57	0.11	0.00	0	1,470.00	
R186	On 02/08/2018	Bond Future	8.25	Call	1,506.42000	1.50642		1,583.41000	1.58341	1,506.420	6.97	0.40	0.00	0	1,470.00	
R186	On 01/11/2018	Bond Future			8.51408	115.41467		8.56080	115.12523		7.05	0.00	0.00	0	0.00	
R186	On 01/11/2018	Bond Future	7.96	Call	1,289.08000	1.28908		1,603.12000	1.60312	1,289.080	6.81	0.31	0.00	0	5,000.00	
R186	On 01/11/2018	Bond Future	8.46	Call	2,571.42000	2.57142		2,724.33000	2.72433	2,571.420	7.03	0.49	0.00	0	5,000.00	
R186	On 01/11/2018	Bond Future	9.14	Put	1,323.03000	1.32303		1,600.97000	1.60097	1,323.030	7.39	0.29	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			300.92040	300.92040		301.00733	301.00733			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			237.09011	237.09011		237.15328	237.15328		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			7.68953	101.67548		7.72728	101.52583		4.14	0.00	0.00	0	66,216.00	
R2023	On 03/05/2018	Bond Future	9.19	Put	1.99000	0.00199		4.79000	0.00479	1.990	4.60	0.00	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			8.95387	95.28095		8.98657	95.05770		11.92	0.00	0.00	0	91,406.00	
R2030	On 02/08/2018	Bond Future			9.00646	93.03841		9.04038	92.81077		12.16	0.00	0.00	0	127.00	
R2030	On 02/08/2018	Bond Future	8.51	Call	1,806.56000	1.80656		1,736.18000	1.73618	1,806.560	12.57	0.35	0.00	0	7,850.00	
R2030	On 02/08/2018	Bond Future	8.91	Call	2,814.17000	2.81417		2,714.57000	2.71457	2,814.170	12.35	0.48	0.00	0	7,850.00	
R2030	On 02/08/2018	Bond Future	9.50	Put	1,728.49000	1.72849		1,811.45000	1.81145	1,728.490	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			9.15939	93.77312		9.19725	93.49421		10.02	0.00	0.00	0	62,948.00	
R2032	On 02/08/2018	Bond Future			9.21094	95.50830		9.25010	95.22386		10.36	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			9.35423	97.61879		9.39244	97.30847		14.29	0.00	0.00	0	60,944.00	
R2035	On 02/08/2018	Bond Future			9.40699	99.42527		9.44645	99.10887		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			9.45304	93.95841		9.49089	93.65079		11.47	0.00	0.00	0	43,874.00	
R2037	On 02/08/2018	Bond Future			9.51049	91.44115		9.54958	91.12743		12.43	0.00	0.00	0	731.00	

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 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			6.86076		103.70167		6.89691	103.67987		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			9.51787		97.66581		9.56084	97.29014		12.03	0.00	164,078,560.80	1,680	39,530.00
R2040	On 03/05/2018	Bond Future	9.00	Call	550.60000		0.55060		718.93000	0.71893	550.600	11.54	0.20	0.00	0	1,500.00
R2040	On 03/05/2018	Bond Future	10.00	Call	4,839.30000		4.83930		4,653.42000	4.65342	4,839.300	12.64	0.78	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			9.57509		94.96674		9.61942	94.58384		13.05	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			9.54118		94.78046		9.57892	94.44462		12.67	0.00	0.00	0	23,396.00
R2044	On 02/08/2018	Bond Future			9.59629		92.15318		9.63520	91.81080		13.76	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			9.51098		94.11710		9.54892	93.76874		13.17	0.00	0.00	0	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			6.93029		102.74974		6.97413	102.68073		1.08	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			7.24455		99.41953		7.28760	99.30974		2.25	0.00	5,567,493.68	56	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			9.33664		74.03524		9.37424	73.77743		12.04	0.00	148,070,480.00	2,000	79,593.00
R209	On 03/05/2018	Bond Future	8.95	Call	616.35000		0.61635		709.98000	0.70998	616.350	11.73	0.26	0.00	0	1,321.00
R209	On 03/05/2018	Bond Future	9.19	Call	1,187.13000		1.18713		1,226.01000	1.22601	1,187.130	11.98	0.41	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.30	Call	1,532.05000		1.53205		1,532.03000	1.53203	1,532.050	12.10	0.49	0.00	0	1,321.00
R209	On 03/05/2018	Bond Future	9.47	Put	1,256.76000		1.25676		1,443.54000	1.44354	1,256.760	12.32	0.40	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.75	Call	3,424.94000		3.42494		3,292.00000	3.29200	3,424.940	12.68	0.75	0.00	0	435.00
R209	On 03/05/2018	Bond Future	9.77	Put	631.45000		0.63145		752.49000	0.75249	631.450	12.71	0.24	0.00	0	250.00
R209	On 03/05/2018	Bond Future	10.00	Put	353.00000		0.35300		433.87000	0.43387	353.000	13.00	0.15	0.00	0	11,067.00
R209	On 03/05/2018	Bond Future	10.22	Put	194.87000		0.19487		246.42000	0.24642	194.870	13.28	0.09	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	33.05000		0.03305		53.03000	0.05303	33.050	13.32	0.02	0.00	0	435.00
R209	On 02/08/2018	Bond Future			9.38481		75.40520		9.42353	75.14232		12.55	0.00	0.00	0	835.00

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	9.66	Call	3,592.29000		3.59229	3,628.92000	3.62892	3,592.290		12.71	0.63	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	775.87000		0.77587	1,000.16000	1.00016	775.870		13.27	0.20	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	252.21000		0.25221	375.60000	0.37560	252.210		13.56	0.08	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.43195		73.67529	9.47162	73.40859			13.16	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	9.94	Put	1,893.84000		1.89384	2,185.18000	2.18518	1,893.840		13.57	0.32	0.00	0	255.00
R209	On 01/11/2018	Bond Future	9.97	Put	1,832.00000		1.83200	2,121.30000	2.12130	1,832.000		13.59	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			185.90303		185.90303	185.95560	185.95560				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			153.49743		153.49743	153.51508	153.51508				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			9.01875		86.13960	9.06185	85.85086			9.79	0.00	0.00	0	45,278.00
R213	On 02/08/2018	Bond Future			9.06478		87.73369	9.10935	87.43923			10.17	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			9.48556		73.52650	9.52345	73.25522			12.86	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			21,985.12000		21,985.12000	22,237.77000	22,237.77000				0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future			9.01980		9.01980	9.10950	9.10950			13.58	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future			9.15490		9.15490	9.24680	9.24680			13.40	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future			9.28630		9.28630	9.38020	9.38020			13.54	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future			10.03640		10.03640	10.13300	10.13300			14.20	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future			3.09950		3.09950	3.13320	3.13320			12.83	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future			3.05600		3.05600	3.09030	3.09030			12.89	0.00	0.00	0	4,540.00
TRY / R	On 17/09/2018	Foreign Exchange Future			3.01200		3.01200	3.04790	3.04790			13.19	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future			3.00120		3.00120	3.02090	3.02090			14.29	0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future			1.20760		1.20760	1.22330	1.22330				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 18/06/2018		Foreign Exchange Future	1.19080	1.19080	1.20620	1.20620			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018		Foreign Exchange Future	1.17260	1.17260	1.18770	1.18770			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 :											1,351,124,254.50	97,831	6 734 733.00
Grand Total:											1,351,124,254.50	97,831	6 734 733.00