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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/02/2018

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 22/02/2018	Any day expiry	11.68930	11.68930		11.64730	11.64730		17.07	0.00	0.00	0	0.00	
\$ / R	On 28/02/2018	Any day expiry	11.70000	11.70000		11.65800	11.65800		15.95	0.00	0.00	0	4,771.00	
\$ / R	On 28/02/2018	Any day expiry	11.65	Put	94.85480	0.09485	125.52930	0.12553	94.855	16.16	0.43	0.00	0	100.00
\$ / R	On 28/02/2018	Any day expiry	11.86	Put	219.33810	0.21934	260.70080	0.26070	219.338	16.69	0.69	0.00	0	340.00
\$ / R	On 28/02/2018	Any day expiry	11.87	Put	226.71150	0.22671	268.25510	0.26826	226.712	16.74	0.70	0.00	0	1,300.00
\$ / R	On 28/02/2018	Any day expiry	11.92	Call	45.01520	0.04502	45.27800	0.04528	45.015	16.97	0.25	0.00	0	1,300.00
\$ / R	On 28/02/2018	Any day expiry	11.96	Call	37.22680	0.03723	37.87330	0.03787	37.227	17.15	0.21	0.00	0	340.00
\$ / R	On 28/02/2018	Any day expiry	12.50	Call	3.05810	0.00306	3.92670	0.00393	3.058	20.72	0.02	0.00	0	3,450.00
\$ / R	On 28/02/2018	Any day expiry	13.80	Call	0.02910	0.00003	0.03180	0.00003	0.029	29.67	0.00	0.00	0	8,500.00
\$ / R	On 28/02/2018	Any day expiry	14.18	Put	2,480.02470	2.48002	2,522.03430	2.52203	2,480.025	33.82	1.00	0.00	0	2,186.00
\$ / R	On 01/03/2018	Any day expiry	11.70180		11.70180		11.65980	11.65980		15.91	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry	11.70350		11.70350		11.66160	11.66160		15.89	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry	13.40	Put	1,696.64700	1.69665	1,738.60390	1.73860	1,696.647	25.17	1.00	0.00	0	100,000.00
\$ / R	On 09/03/2018	Any day expiry	11.71580		11.71580		11.67390	11.67390		15.29	0.00	0.00	0	0.00
\$ / R	On 09/03/2018	Any day expiry	11.80	Call	125.29990	0.12530	120.68050	0.12068	125.300	15.74	0.43	0.00	0	20,000.00
\$ / R	On 15/03/2018	Any day expiry	11.72640		11.72640		11.68450	11.68450		15.19	0.00	8,450,244.00	720	7,665.00

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		11.73340	11.73340		11.69160	11.69160		14.94	0.00	378,355,216.40	32,246	829,888.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.45	Put	74.22320	0.07422	95.10570	0.09511	74.223	14.20	0.26	0.00	0	2,250.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.50	Put	90.24300	0.09024	113.47170	0.11347	90.243	14.33	0.30	0.00	0	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.60	Put	128.63360	0.12863	156.41030	0.15641	128.634	14.57	0.38	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.67	Put	160.62780	0.16063	191.35980	0.19136	160.628	14.75	0.44	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.80	Put	232.18240	0.23218	268.33700	0.26834	232.182	15.16	0.55	0.00	0	90,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.99	Put	362.26350	0.36226	402.31920	0.40232	362.263	15.98	0.68	0.00	0	40,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	369.74720	0.36975	409.94740	0.40995	369.747	16.02	0.69	0.00	0	227,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.20	Put	529.95600	0.52996	572.11960	0.57212	529.956	16.89	0.79	0.00	0	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.25	Put	572.64200	0.57264	615.07260	0.61507	572.642	17.10	0.81	0.00	0	3,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	669.30380	0.66930	711.68430	0.71168	669.304	17.57	0.85	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	704.97220	0.70497	747.48070	0.74748	704.972	17.69	0.87	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.47	Call	31.78680	0.03179	32.65140	0.03265	31.787	17.91	0.11	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	795.91140	0.79591	838.62060	0.83862	795.911	18.00	0.89	0.00	0	25,380.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.55	Call	25.59660	0.02560	26.55530	0.02656	25.597	18.15	0.09	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Call	17.00990	0.01701	17.98770	0.01799	17.010	18.62	0.07	0.00	0	11,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Put	983.60990	0.98361	1,026.38770	1.02639	983.610	18.62	0.93	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.82	Put	1,098.85590	1.09886	1,141.56290	1.14156	1,098.856	18.99	0.95	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	1,215.43590	1.21544	1,258.02280	1.25802	1,215.436	19.36	0.96	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.95	Call	8.59880	0.00860	9.37470	0.00937	8.599	19.39	0.04	0.00	0	13,200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Call	7.51120	0.00751	8.22880	0.00823	7.511	19.54	0.03	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	1,274.11120	1.27411	1,316.62880	1.31663	1,274.111	19.54	0.97	0.00	0	95,146.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Call	4.39430	0.00439	4.90240	0.00490	4.394	20.17	0.02	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Put	1,470.99430	1.47099	1,513.30240	1.51330	1,470.994	20.17	0.98	16,099,659.20	1,400	373.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	1,490.76720	1.49077	1,533.05680	1.53306	1,490.767	20.23	0.98	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	1,520.44900	1.52045	1,562.71200	1.56271	1,520.449	20.33	0.98	0.00	0	2,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.32	Put	1,589.80100	1.58980	1,632.00650	1.63201	1,589.801	20.55	0.99	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.35	Call	2.95920	0.00296	3.34170	0.00334	2.959	20.64	0.01	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	1,649.33650	1.64934	1,691.49720	1.69150	1,649.336	20.73	0.99	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	1,669.19780	1.66920	1,711.34470	1.71134	1,669.198	20.80	0.99	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	1,768.60720	1.76861	1,810.69130	1.81069	1,768.607	21.11	0.99	0.00	0	17,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	2.00720	0.00201	2.29130	0.00229	2.007	21.11	0.01	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	1,868.15640	1.86816	1,910.18830	1.91019	1,868.156	21.42	0.99	0.00	0	98,694.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.66	Call	1.33870	0.00134	1.54360	0.00154	1.339	21.61	0.01	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.70	Call	1.21170	0.00121	1.40040	0.00140	1.212	21.73	0.01	0.00	0	25,150.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.74	Put	2,007.69750	2.00770	2,049.67110	2.04967	2,007.698	21.86	1.00	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	1.04470	0.00104	1.21130	0.00121	1.045	21.92	0.00	0.00	0	4,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.79	Call	0.97070	0.00097	1.12710	0.00113	0.971	22.01	0.00	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.84	Put	2,107.45940	2.10746	2,149.40040	2.14940	2,107.459	22.17	1.00	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	2,177.32610	2.17733	2,219.24780	2.21925	2,177.326	22.39	1.00	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Put	2,197.29220	2.19729	2,239.20890	2.23921	2,197.292	22.45	1.00	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Call	0.69220	0.00069	0.80890	0.00081	0.692	22.45	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.95	Put	2,217.26000	2.21726	2,259.17200	2.25917	2,217.260	22.52	1.00	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.98	Put	2,247.21470	2.24721	2,289.11990	2.28912	2,247.215	22.61	1.00	0.00	0	200.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	0.58640	0.00059	0.68730	0.00069	0.586	22.67	0.00	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.02	Call	0.55960	0.00056	0.65620	0.00066	0.560	22.73	0.00	0.00	0	55.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05	Put	2,317.12170	2.31712	2,359.01250	2.35901	2,317.122	22.83	1.00	0.00	0	500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.07	Call	0.49800	0.00050	0.61020	0.00061	0.498	22.89	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.12	Call	0.46760	0.00047	0.60700	0.00061	0.468	23.16	0.00	0.00	0	4,951.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.16	Put	2,427.07360	2.42707	2,469.00480	2.46900	2,427.074	23.50	1.00	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	2,447.07670	2.44708	2,489.00390	2.48900	2,447.077	23.68	1.00	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Call	0.47990	0.00048	0.60300	0.00060	0.480	23.85	0.00	0.00	0	73.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.22	Put	2,487.08310	2.48708	2,529.00230	2.52900	2,487.083	24.02	1.00	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.44	Call	0.52220	0.00052	0.60000	0.00060	0.522	25.92	0.00	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	0.52410	0.00052	0.60010	0.00060	0.524	26.01	0.00	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	2,757.13190	2.75713	2,799.00080	2.79900	2,757.132	26.36	1.00	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Call	0.53390	0.00053	0.60110	0.00060	0.534	26.44	0.00	0.00	0	10,490.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	2,767.13390	2.76713	2,809.00110	2.80900	2,767.134	26.44	1.00	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	2,787.13790	2.78714	2,829.00150	2.82900	2,787.138	26.62	1.00	0.00	0	850.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.54	Call	0.54200	0.00054	0.60210	0.00060	0.542	26.79	0.00	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.57	Call	0.54820	0.00055	0.60300	0.00060	0.548	27.05	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.60	Call	0.55460	0.00055	0.60410	0.00060	0.555	27.31	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	0.58790	0.00059	0.61170	0.00061	0.588	28.61	0.00	0.00	0	25,047.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	0.61440	0.00061	0.61940	0.00062	0.614	29.56	0.00	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	0.62430	0.00062	0.62260	0.00062	0.624	29.90	0.00	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	0.62690	0.00063	0.62350	0.00062	0.627	29.99	0.00	0.00	0	18,718.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	0.65030	0.00065	0.63160	0.00063	0.650	30.77	0.00	0.00	0	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	0.68040	0.00068	0.64290	0.00064	0.680	31.72	0.00	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	0.72420	0.00072	0.56210	0.00056	0.724	33.02	0.00	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	0.50040	0.00050	0.33960	0.00034	0.500	33.36	0.00	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	0.45390	0.00045	0.30660	0.00031	0.454	33.36	0.00	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	0.38230	0.00038	0.25610	0.00026	0.382	33.36	0.00	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	0.28390	0.00028	0.18750	0.00019	0.284	33.36	0.00	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	0.12940	0.00013	0.08230	0.00008	0.129	33.36	0.00	0.00	0	13,176.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	0.08550	0.00009	0.05330	0.00005	0.086	33.36	0.00	0.00	0	225,000.00
\$ / R	On 22/03/2018	Any day expiry			11.73870	11.73870	11.69670	11.69670		14.99	0.00	0.00	0	30,000.00
\$ / R	On 22/03/2018	Any day expiry	12.00	Call	114.80980	0.11481	112.38900	0.11239	114.810	16.04	0.33	0.00	0	20,000.00
\$ / R	On 29/03/2018	Any day expiry			11.75030	11.75030	11.70840	11.70840		14.94	0.00	386,100.00	33	1,199.00
\$ / R	On 29/03/2018	Any day expiry	13.00	Call	16.99060	0.01699	16.97840	0.01698	16.991	19.31	0.06	0.00	0	4,000.00
\$ / R	On 16/04/2018	Any day expiry			11.78030	11.78030	11.73860	11.73860		14.73	0.00	0.00	0	54.00
\$ / R	On 24/04/2018	Any day expiry			11.79350	11.79350	11.75160	11.75160		14.87	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			11.79520	11.79520	11.75320	11.75320		14.87	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	3,207.62680	3.20763	3,249.86970	3.24987	3,207.627	23.04	0.99	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	0.88660	0.00089	0.92490	0.00092	0.887	24.32	0.00	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			11.80340	11.80340	11.76110	11.76110		14.79	0.00	0.00	0	506.00
\$ / R	On 30/04/2018	Any day expiry	11.70	Put	250.27660	0.25028	277.97210	0.27797	250.277	14.57	0.43	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	12.10	Call	201.36460	0.20136	195.34800	0.19535	201.365	15.74	0.37	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	2,011.68350	2.01168	2,053.86120	2.05386	2,011.684	19.66	0.96	0.00	0	1,000.00

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\$ / R	On 30/04/2018	Any day expiry	15.23	Call	2.37440	0.00237	2.55590	0.00256	2.374	22.91	0.01	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	1.11590	0.00112	1.16400	0.00116	1.116	23.21	0.00	0.00	0	500.00
\$ / R	On 09/05/2018	Any day expiry			11.81810	11.81810	11.77550	11.77550		14.73	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	1,017.80400	1.01780	1,058.60580	1.05861	1,017.804	17.48	0.81	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	2,062.22560	2.06223	2,104.45860	2.10446	2,062.226	19.86	0.95	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	1.24680	0.00125	1.29660	0.00130	1.247	21.86	0.00	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			11.82140	11.82140	11.77860	11.77860		14.74	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			11.82630	11.82630	11.78340	11.78340		14.81	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	1,026.50030	1.02650	1,067.36440	1.06736	1,026.500	17.41	0.80	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	2,683.26320	2.68326	2,725.95970	2.72596	2,683.263	20.70	0.98	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	1.09620	0.00110	1.14050	0.00114	1.096	21.44	0.00	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			11.82800	11.82800	11.78500	11.78500		14.82	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry			11.83290	11.83290	11.78980	11.78980		14.84	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry	12.00	Put	446.38450	0.44638	480.83180	0.48083	446.384	15.28	0.56	0.00	0	76,000.00
\$ / R	On 31/05/2018	Any day expiry			11.85360	11.85360	11.81020	11.81020		14.80	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,986.35570	1.98636	2,029.12780	2.02913	1,986.356	19.50	0.92	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	3.02610	0.00303	3.01020	0.00301	3.026	20.19	0.01	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	1.26560	0.00127	1.27120	0.00127	1.266	20.19	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			11.88190	11.88190	11.83850	11.83850		14.76	0.00	244,101,753.60	20,544	228,972.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	69.19220	0.06919	79.70080	0.07970	69.192	13.24	0.15	0.00	0	60,750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	113.74860	0.11375	128.09450	0.12809	113.749	13.53	0.21	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	214.43440	0.21443	236.23860	0.23624	214.434	14.08	0.33	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	329.44140	0.32944	357.58140	0.35758	329.441	14.56	0.43	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	473.39590	0.47340	506.51290	0.50651	473.396	15.14	0.53	0.00	0	22,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	551.75900	0.55176	586.70980	0.58671	551.759	15.44	0.57	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	565.30550	0.56531	600.53920	0.60054	565.306	15.50	0.58	0.00	0	155,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Call	307.20550	0.30721	299.03920	0.29904	307.205	15.50	0.42	0.00	0	8,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	572.12600	0.57213	607.49880	0.60750	572.126	15.52	0.58	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.24	Call	276.88350	0.27688	270.03850	0.27004	276.883	15.75	0.39	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	642.12360	0.64212	678.80240	0.67880	642.124	15.78	0.62	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	678.26890	0.67827	715.54730	0.71555	678.269	15.90	0.63	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	752.69280	0.75269	791.06170	0.79106	752.693	16.16	0.66	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	211.51980	0.21152	207.31790	0.20732	211.520	16.41	0.31	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	829.61980	0.82962	868.81790	0.86882	829.620	16.41	0.69	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	1,031.61000	1.03161	1,072.14370	1.07214	1,031.610	17.02	0.75	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	1,210.38090	1.21038	1,251.67860	1.25168	1,210.381	17.53	0.79	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	1,245.21690	1.24522	1,286.63120	1.28663	1,245.217	17.63	0.80	0.00	0	22,728.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	1,289.07580	1.28908	1,330.62580	1.33063	1,289.076	17.75	0.81	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	1,394.60100	1.39460	1,436.47210	1.43647	1,394.601	17.99	0.83	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	1,421.27470	1.42127	1,463.21500	1.46321	1,421.275	18.04	0.83	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	1,510.96160	1.51096	1,553.11000	1.55311	1,510.962	18.24	0.85	0.00	0	25,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	88.12120	0.08812	86.96320	0.08696	88.121	18.33	0.14	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,656.68590	1.65669	1,699.10190	1.69910	1,656.686	18.55	0.87	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,675.07560	1.67508	1,717.51940	1.71752	1,675.076	18.59	0.87	0.00	0	7,420.00

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	13.50	Put	1,693.49950	1.69350	1,735.97170	1.73597	1,693.500	18.62	0.87	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,823.41040	1.82341	1,866.04820	1.86605	1,823.410	18.90	0.89	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,926.52110	1.92652	1,969.26290	1.96926	1,926.521	19.11	0.90	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,973.65750	1.97366	2,016.44030	2.01644	1,973.658	19.20	0.90	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,983.10460	1.98310	2,025.89490	2.02589	1,983.105	19.22	0.91	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	2,002.01490	2.00201	2,044.82090	2.04482	2,002.015	19.26	0.91	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	2,011.48010	2.01148	2,054.29210	2.05429	2,011.480	19.28	0.91	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	2,068.38910	2.06839	2,111.24320	2.11124	2,068.389	19.40	0.91	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	2,163.67250	2.16367	2,206.58590	2.20659	2,163.673	19.59	0.92	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	2,259.44840	2.25945	2,302.41100	2.30241	2,259.448	19.78	0.93	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	2,402.85010	2.40285	2,445.90380	2.44590	2,402.850	19.95	0.94	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	22.11780	0.02212	21.97920	0.02198	22.118	19.77	0.04	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	16.29950	0.01630	16.24020	0.01624	16.300	19.66	0.03	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	13.68680	0.01369	13.65810	0.01366	13.687	19.60	0.03	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	9.72060	0.00972	9.73020	0.00973	9.721	19.48	0.02	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	7.92400	0.00792	7.94680	0.00795	7.924	19.41	0.02	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	7.48870	0.00749	7.51420	0.00751	7.489	19.39	0.02	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	6.42980	0.00643	6.46090	0.00646	6.430	19.34	0.01	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	5.50710	0.00551	5.54180	0.00554	5.507	19.29	0.01	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	4.29210	0.00429	4.33030	0.00433	4.292	19.23	0.01	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	3.79920	0.00380	3.83930	0.00384	3.799	19.23	0.01	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	3.60470	0.00360	3.64530	0.00365	3.605	19.23	0.01	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	2.27060	0.00227	2.31100	0.00231	2.271	19.23	0.01	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	1.15300	0.00115	1.18520	0.00119	1.153	19.23	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	0.76250	0.00076	0.78870	0.00079	0.763	19.23	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	0.72030	0.00072	0.74560	0.00075	0.720	19.23	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.61830	0.00062	0.64160	0.00064	0.618	19.23	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.58380	0.00058	0.60630	0.00061	0.584	19.23	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.45430	0.00045	0.47370	0.00047	0.454	19.23	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.26780	0.00027	0.28160	0.00028	0.268	19.23	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.22850	0.00023	0.24090	0.00024	0.229	19.23	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.15000	0.00015	0.15930	0.00016	0.150	19.23	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.10630	0.00011	0.11350	0.00011	0.106	19.23	0.00	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			11.89920	11.89920	11.85580	11.85580		14.90	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,966.92610	1.96693	2,009.99680	2.01000	1,966.926	19.08	0.89	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	8.83250	0.00883	8.92770	0.00893	8.833	20.93	0.02	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	4.40940	0.00441	4.50000	0.00450	4.409	20.93	0.01	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			11.90390	11.90390	11.86050	11.86050		14.85	0.00	0.00	0	100.00
\$ / R	On 06/07/2018	Any day expiry			11.91020	11.91020	11.86680	11.86680		14.87	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	532.05540	0.53206	565.76180	0.56576	532.055	15.28	0.54	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	87.60720	0.08761	86.96560	0.08697	87.607	18.61	0.13	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	77.55580	0.07756	77.15500	0.07715	77.556	18.85	0.12	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			11.93230	11.93230	11.88880	11.88880		14.96	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			11.93860	11.93860	11.89510	11.89510		14.93	0.00	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 24/07/2018	Any day expiry	14.19	Put	2,316.27880	2.31628	2,359.84200	2.35984	2,316.279	19.40	0.90	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	2,563.71270	2.56371	2,607.60530	2.60761	2,563.713	19.83	0.92	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.72	Call	18.18310	0.01818	18.55840	0.01856	18.183	21.55	0.03	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	14.03540	0.01404	14.38470	0.01438	14.035	21.55	0.02	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			11.94010	11.94010	11.89660	11.89660		14.94	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			11.94960	11.94960	11.90610	11.90610		14.92	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,947.87760	1.94788	1,991.00610	1.99101	1,947.878	18.66	0.86	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	19.37330	0.01937	19.67480	0.01967	19.373	21.64	0.03	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	10.92860	0.01093	11.19300	0.01119	10.929	21.64	0.02	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			11.96060	11.96060	11.91710	11.91710		14.91	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	717.00860	0.71701	753.02440	0.75302	717.009	15.71	0.59	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,999.13040	1.99913	2,042.37550	2.04238	1,999.130	18.69	0.86	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	15.27210	0.01527	15.51340	0.01551	15.272	21.68	0.02	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			11.97010	11.97010	11.92650	11.92650		14.89	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			11.99790	11.99790	11.95420	11.95420		14.98	0.00	0.00	0	1,766.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,932.97520	1.93298	1,976.04390	1.97604	1,932.975	18.39	0.84	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	27.59630	0.02760	27.93270	0.02793	27.596	21.66	0.04	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	16.43780	0.01644	16.75590	0.01676	16.438	21.66	0.02	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			12.02380	12.02380	11.98000	11.98000		14.94	0.00	0.00	0	37,571.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	395.37150	0.39537	421.43010	0.42143	395.372	14.49	0.40	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	938.92360	0.93892	976.85730	0.97686	938.924	16.13	0.63	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	968.84780	0.96885	1,007.05200	1.00705	968.848	16.22	0.64	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	1,123.06150	1.12306	1,162.46910	1.16247	1,123.061	16.62	0.68	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	1,450.25000	1.45025	1,491.40280	1.49140	1,450.250	17.41	0.75	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	215.83340	0.21583	213.37370	0.21337	215.833	17.49	0.24	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	166.68480	0.16668	165.26160	0.16526	166.685	18.02	0.19	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	37.94490	0.03794	37.86850	0.03787	37.945	21.57	0.05	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	35.59200	0.03559	35.54150	0.03554	35.592	21.57	0.05	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	32.46540	0.03247	32.44720	0.03245	32.465	21.57	0.04	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	28.25190	0.02825	28.27370	0.02827	28.252	21.57	0.04	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.04060	12.04060	11.99660	11.99660		15.03	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,921.92100	1.92192	1,964.50600	1.96451	1,921.921	18.19	0.81	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	34.24560	0.03425	34.14420	0.03414	34.246	21.53	0.04	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	20.81590	0.02082	20.84680	0.02085	20.816	21.53	0.03	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.08170	12.08170	12.03760	12.03760		14.99	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.08780	12.08780	12.04370	12.04370		15.06	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.09080	12.09080	12.04670	12.04670		15.07	0.00	0.00	0	430.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,910.05900	1.91006	1,952.01460	1.95201	1,910.059	17.98	0.79	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	42.09530	0.04210	40.91330	0.04091	42.095	21.36	0.05	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	26.79500	0.02680	26.05050	0.02605	26.795	21.36	0.03	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.09850	12.09850	12.05430	12.05430		15.05	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	498.43040	0.49843	526.80970	0.52681	498.430	14.70	0.42	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,960.22020	1.96022	2,002.29950	2.00230	1,960.220	18.02	0.79	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	33.56270	0.03356	32.59520	0.03260	33.563	21.31	0.04	0.00	0	1,880.00

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 13/11/2018	Any day expiry		12.11070	12.11070		12.06640	12.06640		15.05	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry		12.11520	12.11520		12.09580	12.09580		15.06	0.00	0.00	0	0.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	114.23400	0.11423	0.00000	0.00000	114.234	13.34	0.15	92,763,516.48	51,000	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	387.71530	0.38772	0.00000	0.00000	387.715	14.31	0.36	220,413,296.34	51,000	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	315.13150	0.31513	0.00000	0.00000	315.132	17.05	0.30	185,895,628.83	51,000	51,000.00
\$ / R	On 30/11/2018	Any day expiry		12.13630	12.13630		12.09180	12.09180		15.12	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,900.22630	1.90023	1,941.99700	1.94200	1,900.226	17.81	0.77	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	46.56300	0.04656	46.46350	0.04646	46.563	21.10	0.05	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	29.12860	0.02913	29.18290	0.02918	29.129	21.10	0.03	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry		12.15270	12.15270		12.10800	12.10800		15.10	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,769.53470	1.76953	1,810.74130	1.81074	1,769.535	17.55	0.74	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	101.61730	0.10162	102.46180	0.10246	101.617	20.80	0.10	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future		12.15720	12.15720		12.11250	12.11250		15.10	0.00	0.00	0	18,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	385.91100	0.38591	409.90150	0.40990	385.911	14.23	0.34	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	538.28480	0.53828	528.43850	0.52844	538.285	15.68	0.45	0.00	0	150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.96	Put	1,213.51680	1.21352	1,252.05860	1.25206	1,213.517	16.46	0.64	0.00	0	23,443.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	253.05190	0.25305	249.92610	0.24993	253.052	17.74	0.24	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.89	Call	142.34870	0.14235	142.69850	0.14270	142.349	19.33	0.14	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	90.04110	0.09004	89.27690	0.08928	90.041	20.99	0.09	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.24	Call	35.16840	0.03517	35.10900	0.03511	35.168	20.99	0.04	0.00	0	23,443.00
\$ / R	On 31/12/2018	Any day expiry		12.18260	12.18260		12.13760	12.13760		15.07	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,890.34540	1.89035	1,931.95470	1.93195	1,890.345	17.64	0.75	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	50.78520	0.05079	50.04580	0.05005	50.785	20.85	0.05	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	31.72920	0.03173	31.33150	0.03133	31.729	20.85	0.04	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry		12.24830	12.24830		12.20260	12.20260		15.17	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future		12.29880	12.29880		12.25310	12.25310		15.31	0.00	0.00	0	50.00
\$ / R	On 14/06/2019	Foreign Exchange Future		12.43450	12.43450		12.38920	12.38920		15.68	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future		12.71510	12.71510		12.67060	12.67060		16.06	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	103.28720	0.10329	101.79550	0.10180	103.287	20.98	0.07	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future		13.02320	13.02320		12.98260	12.98260		16.59	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry		13.10540	13.10540		13.06610	13.06610		16.75	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future		13.19120	13.19120		13.15340	13.15340		17.03	0.00	0.00	0	0.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future		11.73340	11.73340		11.69160	11.69160		14.94	0.00	176,001.00	15	355.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future		11.88190	11.88190		11.83850	11.83850		14.76	0.00	0.00	0	64.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future		12.02380	12.02380		11.98000	11.98000		14.94	0.00	0.00	0	45.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future		12.15720	12.15720		12.11250	12.11250		15.10	0.00	0.00	0	3.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future		12.43450	12.43450		12.38920	12.38920		15.68	0.00	0.00	0	0.00
£ / R	On 01/03/2018	Any day expiry		16.35170	16.35170		16.37630	16.37630		17.51	0.00	0.00	0	17.00
£ / R	On 15/03/2018	Any day expiry		16.39440	16.39440		16.41940	16.41940		16.82	0.00	0.00	0	38.00
£ / R	On 19/03/2018	Foreign Exchange Future		16.40650	16.40650		16.43170	16.43170		16.58	0.00	38,555,275.00	2,350	208,201.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	707.45370	0.70745	700.81830	0.70082	707.454	17.83	0.76	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	19.00	Call	3.31680	0.00332	4.46540	0.00447	3.317	22.41	0.01	0.00	0	1,500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	1.66670	0.00167	2.06220	0.00206	1.667	27.79	0.00	0.00	0	500.00
£ / R	On 30/04/2018	Any day expiry			16.53690	16.53690	16.56190	16.56190		16.41	0.00	0.00	0	9.00
£ / R	On 18/06/2018	Foreign Exchange Future			16.67910	16.67910	16.70330	16.70330		16.44	0.00	9,190,184.10	551	10,315.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	1,161.64950	1.16165	1,153.83430	1.15383	1,161.649	17.30	0.67	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	37.49890	0.03750	40.19710	0.04020	37.499	20.50	0.05	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future			16.94520	16.94520	16.97010	16.97010		16.36	0.00	0.00	0	13,656.00
£ / R	On 14/12/2018	Foreign Exchange Future			17.20070	17.20070	17.22570	17.22570		16.32	0.00	0.00	0	895.00
£ / R	On 18/03/2019	Foreign Exchange Future			17.48010	17.48010	17.50480	17.50480		16.20	0.00	0.00	0	948.00
£ / R	On 14/06/2019	Foreign Exchange Future			17.74260	17.74260	17.76880	17.76880		16.02	0.00	0.00	0	0.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.11014	0.11014	0.11018	0.11018		18.16	0.00	0.00	0	8,261.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.11223	0.11223	0.11226	0.11226		12.99	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.11433	0.11433	0.11437	0.11437		12.44	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12364	0.12364	0.12370	0.12370		22.65	0.00	0.00	0	0.00
€ / R	On 28/02/2018	Any day expiry			14.48360	14.48360	14.51780	14.51780		13.93	0.00	0.00	0	337.00
€ / R	On 28/02/2018	Any day expiry	16.41	Put	1,926.57520	1.92658	1,892.66270	1.89266	1,926.575	25.77	1.00	0.00	0	1,647.00
€ / R	On 15/03/2018	Any day expiry			14.53020	14.53020	14.56470	14.56470		14.40	0.00	0.00	0	63.00
€ / R	On 19/03/2018	Foreign Exchange Future			14.54250	14.54250	14.57720	14.57720		14.20	0.00	25,943,820.00	1,784	111,683.00
€ / R	On 19/03/2018	Foreign Exchange Future	14.62	Put	273.07500	0.27308	267.26280	0.26726	273.075	14.42	0.55	0.00	0	10,000.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	586.64890	0.58665	569.96030	0.56996	586.649	15.72	0.78	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	628.44730	0.62845	610.59130	0.61059	628.447	15.88	0.80	0.00	0	14,172.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	3.86240	0.00386	4.98210	0.00498	3.862	20.40	0.01	0.00	0	643.00
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	1.72760	0.00173	2.34170	0.00234	1.728	22.22	0.01	0.00	0	620.00
€ / R	On 29/03/2018	Any day expiry			14.57430	14.57430	14.60920	14.60920		14.07	0.00	0.00	0	3.00
€ / R	On 11/04/2018	Any day expiry			14.61590	14.61590	14.65120	14.65120		13.98	0.00	0.00	0	107.00
€ / R	On 30/04/2018	Any day expiry			14.67570	14.67570	14.71020	14.71020		13.88	0.00	0.00	0	16.00
€ / R	On 18/06/2018	Foreign Exchange Future			14.82500	14.82500	14.85820	14.85820		14.02	0.00	47,884,750.00	3,230	19,344.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	73.82370	0.07382	71.67870	0.07168	73.824	12.36	0.14	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	120.93130	0.12093	118.55530	0.11856	120.931	12.69	0.20	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	748.03150	0.74803	735.14500	0.73514	748.031	14.82	0.61	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,724.96190	1.72496	1,701.23920	1.70124	1,724.962	16.94	0.85	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	21.01430	0.02101	23.21050	0.02321	21.014	20.81	0.03	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	5.14260	0.00514	5.63620	0.00564	5.143	23.20	0.01	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.10990	15.10990	15.14360	15.14360		14.10	0.00	0.00	0	45,425.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	246.26060	0.24626	243.07940	0.24308	246.261	13.00	0.26	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	1,142.51510	1.14252	1,128.08650	1.12809	1,142.515	15.21	0.64	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.00	Put	1,256.46740	1.25647	1,240.78090	1.24078	1,256.467	15.44	0.67	0.00	0	21,525.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	32.48300	0.03248	36.07630	0.03608	32.483	18.64	0.04	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	21.63	Call	4.62330	0.00462	5.41630	0.00542	4.623	18.67	0.01	0.00	0	21,525.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.38860	15.38860	15.42210	15.42210		14.91	0.00	0.00	0	2,962.00
€ / R	On 18/03/2019	Foreign Exchange Future			15.68210	15.68210	15.71440	15.71440		14.38	0.00	0.00	0	1,088.00
€ / R	On 14/06/2019	Foreign Exchange Future			15.94670	15.94670	15.98140	15.98140		14.80	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
10Y STND	On 17/12/2025	Interest Rate Swap		93.30000	93.30000		93.41000	93.41000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		90.24000	90.24000		90.34000	90.34000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		88.92000	88.92000		89.03000	89.03000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		91.05000	91.05000		91.16000	91.16000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		94.82000	94.82000		94.93000	94.93000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap		93.33000	93.33000		93.44000	93.44000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap		95.37000	95.37000		95.49000	95.49000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap		99.09000	99.09000		99.20000	99.20000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap		99.40000	99.40000		99.52000	99.52000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap		94.56000	94.56000		94.69000	94.69000			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap		99.72000	99.72000		99.72000	99.72000			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap		99.89000	99.89000		99.89000	99.89000			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap		100.01000	100.01000		100.01000	100.01000			0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap		100.42000	100.42000		100.42000	100.42000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap		99.39000	99.39000		99.39000	99.39000			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		99.01000	99.01000		99.01000	99.01000			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		98.59000	98.59000		98.58000	98.58000			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		98.48000	98.48000		98.48000	98.48000			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		98.80000	98.80000		98.80000	98.80000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		99.15000	99.15000		99.14000	99.14000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap		99.45000	99.45000		99.45000	99.45000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap		99.77000	99.77000		99.78000	99.78000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap		100.65000	100.65000		100.66000	100.66000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap		98.33000	98.33000		98.34000	98.34000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		95.60000	95.60000		95.60000	95.60000			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		94.75000	94.75000		94.76000	94.76000			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		93.87000	93.87000		93.87000	93.87000			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		93.97000	93.97000		93.97000	93.97000			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		96.09000	96.09000		96.10000	96.10000			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap		96.16000	96.16000		96.18000	96.18000			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap		97.27000	97.27000		97.31000	97.31000			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap		99.40000	99.40000		99.46000	99.46000			0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap		100.59000	100.59000		100.66000	100.66000			0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap		95.61000	95.61000		95.70000	95.70000			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future		590.45700	590.45700		590.22900	590.22900			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future		691.59400	691.59400		690.10200	690.10200			0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future		630.32500	630.32500		628.59500	628.59500			0.00	0.00	0	824.00

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
AU\$ / R	On 28/02/2018	Any day expiry		9.24610	9.24610		9.22890	9.22890		13.57	0.00	0.00	0	46.00
AU\$ / R	On 15/03/2018	Any day expiry		9.26630	9.26630		9.24930	9.24930		12.83	0.00	0.00	0	4.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future		9.27170	9.27170		9.25470	9.25470		12.64	0.00	30,170,111.80	3,254	10,763.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future		9.39090	9.39090		9.37310	9.37310		12.65	0.00	0.00	0	5,549.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future		9.50910	9.50910		9.49100	9.49100		12.91	0.00	0.00	0	400.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future		9.62210	9.62210		9.60300	9.60300		13.33	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future		9.85840	9.85840		9.83710	9.83710		13.25	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future		9.32350	9.32350		9.32650	9.32650		13.90	0.00	2,797,050.00	300	600.00
CAD/ R	On 18/06/2018	Foreign Exchange Future		9.45550	9.45550		9.45780	9.45780		13.88	0.00	0.00	0	300.00
CHF / R	On 19/03/2018	Foreign Exchange Future		12.61930	12.61930		12.66400	12.66400		13.19	0.00	0.00	0	1,215.00
CHF / R	On 18/06/2018	Foreign Exchange Future		12.87700	12.87700		12.92170	12.92170		13.16	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future		13.13710	13.13710		13.18290	13.18290		13.61	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future		14.18000	14.18000		14.23060	14.23060		14.46	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future		1.85700	1.85700		1.85470	1.85470		13.92	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future		1.87070	1.87070		1.86810	1.86810		13.72	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future		1.88410	1.88410		1.88150	1.88150		14.34	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		1.92340	1.92340		1.91980	1.91980		14.67	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future		1.96890	1.96890		1.97310	1.97310		14.71	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future		2.00890	2.00890		2.01310	2.01310		14.69	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future		2.04860	2.04860		2.05280	2.05280		14.99	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.25050	2.25050		2.25430	2.25430		15.83	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		10.41120	79.00488		10.45320	78.73996			0.00	0.00	0	9,466.00
ES33	On 02/08/2018	Bond Future		10.49836	80.46702		10.54183	80.19692			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

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
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	10.53469		82.63012		10.57147	82.35940			0.00	0.00	0	7,957.00
ES42	On 02/08/2018	Bond Future	10.61760		84.15913		10.65562	83.88312			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	628.01500		628.01500		626.40500	626.40500			0.00	56,521,350.00	9	616.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.50120		1.50120		1.49590	1.49590		14.88	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.52370		1.52370		1.51810	1.51810		14.39	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.54500		1.54500		1.53940	1.53940		15.02	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.65890		1.65890		1.65380	1.65380		15.90	0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	132.25382		132.25382		132.26828	132.26828			0.00	0.00	0	1,033.00
I2025	On 02/08/2018	Bond Future	133.32802		133.32802		133.34328	133.34328			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	100.67371		100.67371		100.68436	100.68436			0.00	0.00	0	1,370.00
I2029	On 02/08/2018	Bond Future	102.54214		102.54214		102.55339	102.55339			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	104.20498		104.20498		104.21566	104.21566			0.00	0.00	0	6,055.00
I2033	On 02/08/2018	Bond Future	106.13889		106.13889		106.15034	106.15034			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	125.81985		125.81985		126.42879	126.42879			0.00	0.00	0	8,991.00
I2038	On 02/08/2018	Bond Future	126.60201		126.60201		127.22272	127.22272			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	118.72224		118.72224		118.73408	118.73408			0.00	0.00	0	10,874.00
I2046	On 02/08/2018	Bond Future	120.92539		120.92539		120.93798	120.93798			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	125.80157		125.80157		125.13352	125.13352			0.00	0.00	0	9,738.00
I2050	On 02/08/2018	Bond Future	126.40353		126.40353		125.72362	125.72362			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	252.64200		252.64200		252.50000	252.50000			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
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

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 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			0.11530		0.11530		0.11480	0.11480			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.11480		0.11480		0.11420	0.11420			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future			0.11440		0.11440		0.11410	0.11410			0.00	0.00	0	562.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.10960		0.10960		0.10530	0.10530			0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.51170		1.51170		1.51050	1.51050		14.81	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.53660		1.53660		1.53530	1.53530		14.93	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.56090		1.56090		1.55940	1.55940			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.63410		1.63410		1.63230	1.63230		14.22	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			8.63120		8.63120		8.63730	8.63730		14.02	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			8.73700		8.73700		8.74240	8.74240		13.93	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			8.84250		8.84250		8.84800	8.84800		14.14	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.47390		9.47390		9.48240	9.48240		14.54	0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.23580		1.23580		1.23350	1.23350			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.24520		1.24520		1.24170	1.24170			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.25280		1.25280		1.24840	1.24840			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.33610		1.33610		1.33100	1.33100			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.39830		1.39830		1.40540	1.40540			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.40370		1.40370		1.41090	1.41090			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.40930		1.40930		1.41650	1.41650			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.23940		1.23940		1.24680	1.24680			0.00	1,446,379.80	1,167	6,115.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.24770		1.24770		1.25510	1.25510			0.00	62,385.00	50	50.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.25670		1.25670		1.26410	1.26410			0.00	0.00	0	0.00
R / ¥EN	On 19/03/2018	Foreign Exchange Future			9.07910		9.07910	0.10956	9.07560	9.07560		16.35	0.00	0.00	0	0.00
R / ¥EN	On 19/03/2018	Foreign Exchange Future	9.07	Call	1,673.79510		0.16738	0.10956	1,749.48620	0.17495	1,673.795	16.24	0.52	0.00	0	11,700.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.91060		8.91060	0.10956	8.90780	8.90780		16.97	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	3,344.06490		0.33441	0.10956	3,411.25550	0.34113	3,344.065	17.00	0.47	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.74650		8.74650	0.10956	8.74320	8.74320		17.25	0.00	0.00	0	0.00
R186	On 03/05/2018	Bond Future			8.10313		118.62711		8.13431	118.41861		6.60	0.00	1,089,827,259.57	9,187	192,771.00
R186	On 03/05/2018	Bond Future	7.85	Call	637.36000		0.63736		0.00000	0.00000	637.360	6.19	0.31	18,225,148.11	500	500.00
R186	On 03/05/2018	Bond Future	8.00	Call	1,017.02000		1.01702		957.46000	0.95746	1,017.020	6.29	0.42	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	8.35	Put	702.60000		0.70260		0.00000	0.00000	702.600	6.51	0.31	18,462,300.33	500	500.00
R186	On 03/05/2018	Bond Future	8.40	Put	608.03000		0.60803		692.87000	0.69287	608.030	6.54	0.28	115,857,223.34	3,500	3,500.00
R186	On 03/05/2018	Bond Future	8.40	Call	2,573.22000		2.57322		2,449.56000	2.44956	2,573.220	6.54	0.72	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	8.50	Put	449.58000		0.44958		0.00000	0.00000	449.580	6.60	0.22	91,564,579.73	3,500	3,500.00
R186	On 03/05/2018	Bond Future	8.70	Put	238.38000		0.23838	283.63000	0.28363	238.380	6.76	6.76	0.13	54,315,859.54	3,500	0.00
R186	On 03/05/2018	Bond Future	8.85	Put	142.80000		0.14280	173.95000	0.17395	142.800	6.88	6.88	0.08	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	9.30	Call	7,684.58000		7.68458	7,484.35000	7.48435	7,684.580	7.22	7.22	0.98	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.72	Put	3.67000		0.00367	5.28000	0.00528	3.670	7.37	7.37	0.00	0.00	0	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	3.11000		0.00311	4.51000	0.00451	3.110	7.37	7.37	0.00	0.00	0	3,200.00
R186	On 02/08/2018	Bond Future			8.12967		115.52222	8.12628	115.30945		7.11	7.11	0.00	0.00	0	191.00
R186	On 02/08/2018	Bond Future	7.50	Call	608.20000		0.60820	576.94000	0.57694	608.200	6.57	6.57	0.21	0.00	0	1,470.00
R186	On 02/08/2018	Bond Future	8.25	Call	2,559.65000		2.55965	2,460.06000	2.46006	2,559.650	6.97	6.97	0.57	0.00	0	1,470.00
R186	On 01/11/2018	Bond Future			8.15134		117.69571	8.18512	117.48074		7.05	7.05	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	2,117.63000		2.11763	2,040.03000	2.04003	2,117.630	6.81	6.81	0.44	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	3,818.15000		3.81815	3,701.07000	3.70107	3,818.150	7.03	7.03	0.62	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	767.35000		0.76735	820.17000	0.82017	767.350	7.39	7.39	0.19	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			303.54225		303.54225	303.57671	303.57671				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			238.47444		238.47444	237.62578	237.62578		4.60	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			7.41099		102.78817	7.42648	102.72590		4.14	4.14	0.00	0.00	0	66,216.00
R2023	On 03/05/2018	Bond Future	9.19	Put	0.21000		0.00021	0.31000	0.00031	0.210	4.60	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			8.58727		97.83412	8.62869	97.54095		11.92	11.92	0.00	0.00	0	90,336.00
R2030	On 02/08/2018	Bond Future			8.62673		95.63907	8.66966	95.34018		12.16	12.16	0.00	0.00	0	127.00
R2030	On 02/08/2018	Bond Future	8.51	Call	2,835.61000		2.83561	2,724.46000	2.72446	2,835.610	12.57	12.57	0.48	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	4,196.18000		4.19618	4,042.56000	4.04256	4,196.180	12.35	12.35	0.61	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	999.66000		0.99966	1,086.40000	1.08640	999.660	12.42	12.42	0.21	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			8.79334		96.53186	8.84500	96.13560		10.02	10.02	0.00	0.00	0	63,028.00
R2032	On 02/08/2018	Bond Future			8.83294		98.31827	8.88631	97.91434		10.36	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			8.97852		100.75165	9.02499	100.35599		14.29	14.29	0.00	0.00	0	61,024.00
R2035	On 03/05/2018	Bond Future	8.75	Call	1,781.63000		1.78163	0.00000	0.00000	1,781.630	14.63	14.63	0.40	39,822,915.76	1,000	1,000.00
R2035	On 03/05/2018	Bond Future	9.25	Put	1,560.77000		1.56077	0.00000	0.00000	1,560.770	14.29	14.29	0.35	35,061,480.18	1,000	1,000.00
R2035	On 02/08/2018	Bond Future			9.01958		102.61632	9.06751	102.21304		14.66	14.66	0.00	0.00	0	3.00

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
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			9.07735		97.09964		9.11870	96.74592		11.47	0.00	0.00	0	44,874.00
R2037	On 02/08/2018	Bond Future			9.12323		94.64059		9.16587	94.28001		12.43	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			6.65461		103.82619		6.65670	103.82493		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			9.11165		101.33803		9.14785	101.00169		12.03	0.00	0.00	0	39,680.00
R2040	On 03/05/2018	Bond Future	9.00	Call	1,614.12000		1.61412		1,514.53000	1.51453	1,614.120	11.54	0.43	0.00	0	1,500.00
R2040	On 03/05/2018	Bond Future	10.00	Call	7,952.34000		7.95234		7,661.08000	7.66108	7,952.340	12.64	0.92	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			9.15660		98.70722		9.19391	98.36426		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			9.13019		98.57482		9.16635	98.23062		12.67	0.00	0.00	0	23,424.00
R2044	On 02/08/2018	Bond Future			9.17328		96.01802		9.21051	95.66708		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			9.10053		98.03737		9.13663	97.68109		13.17	0.00	0.00	0	91,985.00
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			6.65086		103.19104		6.65463	103.18507		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			6.97073		100.12138		6.96982	100.12372		2.25	0.00	23,128,038.78	231	35,947.00
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			8.97194		76.60688		9.01318	76.30950		12.04	0.00	0.00	0	79,229.00
R209	On 03/05/2018	Bond Future	8.95	Call	1,526.49000		1.52649		1,416.13000	1.41613	1,526.490	11.73	0.49	0.00	0	1,321.00
R209	On 03/05/2018	Bond Future	9.19	Call	2,513.95000		2.51395		2,353.41000	2.35341	2,513.950	11.98	0.66	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.30	Call	3,044.42000		3.04442		2,862.02000	2.86202	3,044.420	12.10	0.72	0.00	0	1,321.00
R209	On 03/05/2018	Bond Future	9.47	Put	458.65000		0.45865		543.53000	0.54353	458.650	12.32	0.19	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.75	Call	5,535.83000		5.53583		5,285.64000	5.28564	5,535.830	12.68	0.90	0.00	0	435.00
R209	On 03/05/2018	Bond Future	9.77	Put	190.02000		0.19002		235.11000	0.23511	190.020	12.71	0.09	0.00	0	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
R209	On 03/05/2018	Bond Future	10.00	Put	91.72000		0.09172		117.54000	0.11754	91.720	13.00	0.05	0.00	0	11,067.00
R209	On 03/05/2018	Bond Future	10.22	Put	44.12000		0.04412		58.54000	0.05854	44.120	13.28	0.03	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	4.81000		0.00481		7.13000	0.00713	4.810	13.32	0.00	0.00	0	435.00
R209	On 02/08/2018	Bond Future			9.00984		78.02457		9.05226	77.72142		12.55	0.00	0.00	0	816.00
R209	On 02/08/2018	Bond Future	9.66	Call	5,394.53000		5.39453		5,182.79000	5.18279	5,394.530	12.71	0.77	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	364.75000		0.36475		410.23000	0.41023	364.750	13.27	0.11	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	100.01000		0.10001		116.37000	0.11637	100.010	13.56	0.03	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.04637		76.34371		9.08981	76.03604		13.16	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	9.94	Put	1,148.16000		1.14816		1,232.50000	1.23250	1,148.160	13.57	0.22	0.00	0	255.00
R209	On 01/11/2018	Bond Future	9.97	Put	1,106.21000		1.10621		1,188.30000	1.18830	1,106.210	13.59	0.21	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			187.50022		187.50022		187.52067	187.52067			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			154.33391		154.33391		154.35195	154.35195			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			8.66338		88.57222		8.70470	88.28455		9.79	0.00	0.00	0	45,358.00
R213	On 02/08/2018	Bond Future			8.69786		90.21151		8.74055	89.91823		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			9.08552		76.49324		9.12160	76.21778		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			21,721.83000		21,721.83000		21,734.08000	21,734.08000			0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future			8.92880		8.92880		8.91940	8.91940		13.12	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future			9.06200		9.06200		9.05230	9.05230		12.91	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future			9.19090		9.19090		9.18090	9.18090		13.13	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future			9.89550		9.89550		9.88810	9.88810		13.88	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future			3.09680		3.09680		3.09290	3.09290		12.30	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future			3.05500		3.05500		3.05120	3.05120		12.55	0.00	0.00	0	4,540.00

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
TRY / R	On 17/09/2018	Foreign Exchange Future	3.01230	3.01230		3.00890	3.00890		12.85	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.98770	2.98770		2.98190	2.98190		13.91	0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.17310	1.17310		1.18090	1.18090			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.15680	1.15680		1.16440	1.16440			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.13890	1.13890		1.14640	1.14640			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 :											2,845,477,526.88	243,571	6 904 067.00
Grand Total:											2,845,477,526.88	243,571	6 904 067.00