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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 23/02/2018

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
<b>Derivatives</b>													
\$ / R	On 28/02/2018	Any day expiry	11.57630	11.57630		11.66030	11.66030		11.43	0.00	0.00	0	4,771.00
\$ / R	On 28/02/2018	Any day expiry	11.65	Put	111.68360	0.11168	75.89890	0.07590	111.684	12.66	0.66	0	100.00
\$ / R	On 28/02/2018	Any day expiry	11.86	Put	292.08660	0.29209	226.03270	0.22603	292.087	15.23	0.91	0	340.00
\$ / R	On 28/02/2018	Any day expiry	11.87	Put	301.51680	0.30152	234.53520	0.23454	301.517	15.35	0.92	0	1,300.00
\$ / R	On 28/02/2018	Any day expiry	11.92	Call	5.52420	0.00552	18.52360	0.01852	5.524	15.96	0.06	0	1,300.00
\$ / R	On 28/02/2018	Any day expiry	11.96	Call	4.21150	0.00421	14.65250	0.01465	4.211	16.45	0.05	0	340.00
\$ / R	On 28/02/2018	Any day expiry	12.50	Call	0.07650	0.00008	0.59580	0.00060	0.077	21.09	0.00	0	3,450.00
\$ / R	On 28/02/2018	Any day expiry	13.80	Call	0.01380	0.00001	0.02100	0.00002	0.014	40.29	0.00	0	8,500.00
\$ / R	On 28/02/2018	Any day expiry	14.18	Put	2,603.74590	2.60375	2,519.74060	2.51974	2,603.746	49.72	1.00	0	2,186.00
\$ / R	On 01/03/2018	Any day expiry	11.57800		11.57800		11.66200	11.66200		12.08	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry	11.57980		11.57980		11.66380	11.66380		12.54	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry	13.40	Put	1,820.22080	1.82022	1,736.26470	1.73626	1,820.221	29.39	1.00	0	100,000.00
\$ / R	On 09/03/2018	Any day expiry	11.59190		11.59190		11.67600	11.67600		12.92	0.00	0	0.00
\$ / R	On 09/03/2018	Any day expiry	11.80	Call	46.80010	0.04680	82.48180	0.08248	46.800	13.58	0.26	0	20,000.00
\$ / R	On 15/03/2018	Any day expiry	11.60220		11.60220		11.68630	11.68630		13.14	0.00	0	6,278.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.60900		11.60900		11.69330	11.69330		13.10	0.00	65,050	701,783.00

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	11.45	Put	86.01560	0.08602	65.76280	0.06576	86.016	12.93	0.33	0.00	0	2,250.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.50	Put	105.11300	0.10511	82.38420	0.08238	105.113	12.99	0.38	0.00	0	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.60	Put	151.01220	0.15101	123.02660	0.12303	151.012	13.10	0.48	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.67	Put	191.92160	0.19192	157.36080	0.15736	191.922	13.40	0.55	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.68	Put	198.15540	0.19816	162.65220	0.16265	198.155	13.45	0.56	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.72	Put	224.00750	0.22401	185.01370	0.18501	224.008	13.62	0.60	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.80	Put	279.80430	0.27980	234.55130	0.23455	279.804	13.97	0.67	0.00	0	90,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.99	Put	430.12370	0.43012	371.99180	0.37199	430.124	14.80	0.80	0.00	0	40,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	438.59140	0.43859	379.87600	0.37988	438.591	14.84	0.80	0.00	0	227,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.20	Put	616.14720	0.61615	547.75860	0.54776	616.147	15.71	0.89	0.00	0	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.25	Put	662.00310	0.66200	592.18980	0.59219	662.003	15.84	0.90	0.00	0	3,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	765.03410	0.76503	691.80190	0.69180	765.034	16.14	0.93	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	803.09580	0.80310	728.62280	0.72862	803.096	16.24	0.94	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.47	Call	9.30450	0.00930	17.24340	0.01724	9.305	16.43	0.05	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	899.30880	0.89931	822.24000	0.82224	899.309	16.51	0.96	0.00	0	25,380.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.55	Call	6.87430	0.00687	13.04880	0.01305	6.874	16.64	0.04	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Put	1,094.87370	1.09487	1,014.35710	1.01436	1,094.874	17.04	0.98	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Call	3.87370	0.00387	7.65710	0.00766	3.874	17.04	0.02	0.00	0	11,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.82	Put	1,213.62210	1.21362	1,131.65990	1.13166	1,213.622	17.53	0.99	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	1,332.89020	1.33289	1,250.19060	1.25019	1,332.890	18.14	0.99	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.95	Call	1.84070	0.00184	3.39950	0.00340	1.841	18.19	0.01	0.00	0	13,200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Call	1.61450	0.00161	2.98300	0.00298	1.614	18.44	0.01	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	1,392.61450	1.39261	1,309.68300	1.30968	1,392.615	18.44	0.99	0.00	0	95,146.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Call	0.98240	0.00098	1.80970	0.00181	0.982	19.46	0.01	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Put	1,591.98240	1.59198	1,508.50970	1.50851	1,591.982	19.46	0.99	0.00	0	373.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	1,611.93700	1.61194	1,528.42500	1.52843	1,611.937	19.56	0.99	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	1,641.87350	1.64187	1,558.30640	1.55831	1,641.874	19.72	1.00	0.00	0	2,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.32	Put	1,711.74440	1.71174	1,628.06490	1.62806	1,711.744	20.07	1.00	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.35	Call	0.69620	0.00070	1.27460	0.00127	0.696	20.22	0.00	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	1,771.65170	1.77165	1,687.89130	1.68789	1,771.652	20.38	1.00	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	1,791.62400	1.79162	1,707.83930	1.70784	1,791.624	20.48	1.00	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	1,891.50500	1.89150	1,807.61640	1.80762	1,891.505	20.99	1.00	0.00	0	17,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	0.50500	0.00051	0.91640	0.00092	0.505	20.99	0.00	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	1,991.41280	1.99141	1,907.44380	1.90744	1,991.413	21.49	1.00	0.00	0	98,694.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.66	Call	0.36750	0.00037	0.65900	0.00066	0.368	21.80	0.00	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.70	Call	0.34070	0.00034	0.60890	0.00061	0.341	22.00	0.00	0.00	0	25,150.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.74	Put	2,131.31640	2.13132	2,047.26350	2.04726	2,131.316	22.21	1.00	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	0.30500	0.00031	0.54230	0.00054	0.305	22.31	0.00	0.00	0	4,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.79	Call	0.28900	0.00029	0.51230	0.00051	0.289	22.46	0.00	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.84	Put	2,231.26450	2.23126	2,147.16680	2.14717	2,231.265	22.71	1.00	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	2,301.23670	2.30124	2,217.11120	2.21711	2,301.237	23.09	1.00	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Call	0.23320	0.00023	0.39690	0.00040	0.233	23.23	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Put	2,321.23320	2.32123	2,237.09690	2.23710	2,321.233	23.23	1.00	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.95	Put	2,341.22980	2.34123	2,257.08320	2.25708	2,341.230	23.36	1.00	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	13.98	Put	2,371.22490	2.37122	2,287.06370	2.28706	2,371.225	23.57	1.00	0.00	0	200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	0.22180	0.00022	0.35140	0.00035	0.222	23.71	0.00	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.02	Call	0.21880	0.00022	0.33960	0.00034	0.219	23.84	0.00	0.00	0	55.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05	Put	2,441.21440	2.44121	2,357.02290	2.35702	2,441.214	24.05	1.00	0.00	0	500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.07	Call	0.21170	0.00021	0.31950	0.00032	0.212	24.19	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.12	Call	0.20520	0.00021	0.31210	0.00031	0.205	24.53	0.00	0.00	0	4,951.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.16	Put	2,551.20040	2.55120	2,467.00670	2.46701	2,551.200	24.81	1.00	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	2,571.19810	2.57120	2,487.00410	2.48700	2,571.198	24.94	1.00	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Call	0.19590	0.00020	0.30160	0.00030	0.196	25.08	0.00	0.00	0	73.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.22	Put	2,611.19370	2.61119	2,526.99920	2.52700	2,611.194	25.22	1.00	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.44	Call	0.17440	0.00017	0.27800	0.00028	0.174	26.73	0.00	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	0.17370	0.00017	0.27730	0.00028	0.174	26.80	0.00	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	2,881.17090	2.88117	2,796.97430	2.79697	2,881.171	27.07	1.00	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Call	0.17030	0.00017	0.27360	0.00027	0.170	27.14	0.00	0.00	0	10,490.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	2,891.17030	2.89117	2,806.97360	2.80697	2,891.170	27.14	1.00	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	2,911.16900	2.91117	2,826.97230	2.82697	2,911.169	27.28	1.00	0.00	0	850.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.54	Call	0.16770	0.00017	0.27100	0.00027	0.168	27.42	0.00	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.57	Call	0.16590	0.00017	0.26920	0.00027	0.166	27.62	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.60	Call	0.16420	0.00016	0.26740	0.00027	0.164	27.83	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	0.15680	0.00016	0.26030	0.00026	0.157	28.86	0.00	0.00	0	25,047.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	0.15260	0.00015	0.25660	0.00026	0.153	29.62	0.00	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	0.15120	0.00015	0.25550	0.00026	0.151	29.89	0.00	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	0.15090	0.00015	0.25530	0.00026	0.151	29.96	0.00	0.00	0	18,718.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	0.14830	0.00015	0.25340	0.00025	0.148	30.58	0.00	0.00	0	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	0.14140	0.00014	0.25200	0.00025	0.141	31.27	0.00	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	0.08850	0.00009	0.21140	0.00021	0.088	31.27	0.00	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	0.04670	0.00005	0.11800	0.00012	0.047	31.27	0.00	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	0.04100	0.00004	0.10480	0.00010	0.041	31.27	0.00	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	0.03270	0.00003	0.08510	0.00009	0.033	31.27	0.00	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	0.02200	0.00002	0.05930	0.00006	0.022	31.27	0.00	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	0.00770	0.00001	0.02280	0.00002	0.008	31.27	0.00	0.00	0	13,176.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	0.00440	0.00000	0.01380	0.00001	0.004	31.27	0.00	0.00	0	225,000.00
\$ / R	On 22/03/2018	Any day expiry			11.61410	11.61410	11.69850	11.69850		13.24	0.00	0.00	0	30,000.00
\$ / R	On 22/03/2018	Any day expiry	12.00	Call	57.51390	0.05751	84.71790	0.08472	57.514	14.97	0.22	0.00	0	20,000.00
\$ / R	On 29/03/2018	Any day expiry			11.62590	11.62590	11.71030	11.71030		13.49	0.00	0.00	0	1,199.00
\$ / R	On 29/03/2018	Any day expiry	13.00	Call	5.46580	0.00547	9.24500	0.00925	5.466	18.12	0.02	0.00	0	4,000.00
\$ / R	On 16/04/2018	Any day expiry			11.65510	11.65510	11.73960	11.73960		13.38	0.00	0.00	0	54.00
\$ / R	On 24/04/2018	Any day expiry			11.66810	11.66810	11.75270	11.75270		13.41	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			11.66970	11.66970	11.75430	11.75430		13.42	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	3,332.23160	3.33223	3,248.00550	3.24801	3,332.232	23.71	0.99	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	0.46060	0.00046	0.77860	0.00078	0.461	24.49	0.00	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			11.67780	11.67780	11.76240	11.76240		13.39	0.00	0.00	0	506.00
\$ / R	On 30/04/2018	Any day expiry	11.70	Put	280.07990	0.28008	245.98370	0.24598	280.080	13.56	0.50	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	12.10	Call	135.28940	0.13529	166.61680	0.16662	135.289	14.90	0.30	0.00	0	400.00

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\$ / R	On 30/04/2018	Any day expiry	13.80	Put	2,127.23780	2.12724	2,045.14360	2.04514	2,127.238	18.02	0.98	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	1.88210	0.00188	2.59870	0.00260	1.882	23.88	0.01	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	0.76840	0.00077	1.26390	0.00126	0.768	23.88	0.00	0.00	0	500.00
\$ / R	On 09/05/2018	Any day expiry			11.69210	11.69210	11.77680	11.77680		13.58	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	1,107.36540	1.10737	1,038.46520	1.03847	1,107.365	16.72	0.86	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	2,174.42270	2.17442	2,093.77800	2.09378	2,174.423	17.81	0.98	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	1.21180	0.00121	1.65220	0.00165	1.212	23.16	0.00	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			11.69520	11.69520	11.78000	11.78000		13.61	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			11.70000	11.70000	11.78480	11.78480		13.56	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	1,115.21010	1.11521	1,047.02130	1.04702	1,115.210	16.67	0.86	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	2,804.36350	2.80436	2,721.17160	2.72117	2,804.363	19.88	0.99	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	0.77980	0.00078	1.14500	0.00115	0.780	22.01	0.00	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			11.70150	11.70150	11.78640	11.78640		13.58	0.00	0.00	0	0.00
\$ / R	On 15/05/2018	Any day expiry	10.90	Put	34.59170	0.03459	28.74270	0.02874	34.592	12.27	0.10	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	11.70	Put	297.90940	0.29791	265.96280	0.26596	297.909	13.58	0.49	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	12.20	Call	147.20880	0.14721	178.27870	0.17828	147.209	15.14	0.29	0.00	0	1,000.00
\$ / R	On 18/05/2018	Any day expiry			11.70630	11.70630	11.79120	11.79120		13.63	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry	12.00	Put	497.33500	0.49733	451.40670	0.45141	497.335	14.55	0.63	0.00	0	76,000.00
\$ / R	On 31/05/2018	Any day expiry			11.72670	11.72670	11.81190	11.81190		13.77	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	2,095.22810	2.09523	2,017.06720	2.01707	2,095.228	18.52	0.95	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	2.00860	0.00201	2.64360	0.00264	2.009	20.40	0.01	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	0.80790	0.00081	1.09120	0.00109	0.808	20.40	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			11.75410	11.75410	11.83960	11.83960		13.82	0.00	37,001,906.80	3,148	224,890.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	71.24360	0.07124	63.09910	0.06310	71.244	12.35	0.16	0.00	0	60,750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	121.84580	0.12185	107.68300	0.10768	121.846	12.72	0.24	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.35	Call	576.67850	0.57668	643.08050	0.64308	576.678	13.02	0.70	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.45	Call	516.66490	0.51666	579.84600	0.57985	516.665	13.22	0.65	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	234.40330	0.23440	210.42810	0.21043	234.403	13.32	0.37	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	361.53010	0.36153	329.02300	0.32902	361.530	13.82	0.48	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.90	Put	453.84510	0.45385	414.42650	0.41443	453.845	14.22	0.55	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Call	274.50630	0.27451	317.14110	0.31714	274.506	14.48	0.42	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	520.40630	0.52041	477.54110	0.47754	520.406	14.48	0.58	0.00	0	22,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	605.03530	0.60504	558.23640	0.55824	605.035	14.80	0.63	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	619.60780	0.61961	572.17870	0.57218	619.608	14.85	0.64	0.00	0	155,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Call	233.70780	0.23371	271.77870	0.27178	233.708	14.85	0.36	0.00	0	8,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	626.94160	0.62694	579.19880	0.57920	626.942	14.88	0.64	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.24	Call	208.41470	0.20841	243.43950	0.24344	208.415	15.12	0.33	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	701.94750	0.70195	651.17980	0.65118	701.948	15.14	0.67	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	740.52570	0.74053	688.31650	0.68832	740.526	15.28	0.69	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	819.42930	0.81943	764.70140	0.76470	819.429	15.53	0.72	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	154.62640	0.15463	182.97650	0.18298	154.626	15.78	0.26	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	900.52640	0.90053	843.37650	0.84338	900.526	15.78	0.74	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	1,112.24890	1.11225	1,049.14880	1.04915	1,112.249	16.39	0.80	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	1,297.94280	1.29794	1,230.85220	1.23085	1,297.943	16.90	0.84	0.00	0	2,700.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	87.70340	0.08770	105.81660	0.10582	87.703	16.97	0.16	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	1,333.60340	1.33360	1,266.21660	1.26622	1,333.603	16.97	0.84	0.00	0	22,728.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	1,378.47160	1.37847	1,310.72160	1.31072	1,378.472	17.06	0.85	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	1,487.38810	1.48739	1,417.70610	1.41771	1,487.388	17.28	0.87	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	1,514.86750	1.51487	1,444.73400	1.44473	1,514.868	17.33	0.87	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	1,607.11780	1.60712	1,535.56310	1.53556	1,607.118	17.51	0.89	0.00	0	25,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	57.69320	0.05769	70.97520	0.07098	57.693	17.60	0.11	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,756.57510	1.75658	1,683.00310	1.68300	1,756.575	17.80	0.90	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,775.39910	1.77540	1,701.59740	1.70160	1,775.399	17.84	0.91	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,794.25340	1.79425	1,720.22520	1.72023	1,794.253	17.88	0.91	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,926.98740	1.92699	1,851.49010	1.85149	1,926.987	18.13	0.92	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	2,032.10630	2.03211	1,955.59000	1.95559	2,032.106	18.33	0.93	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	2,080.10010	2.08010	2,003.15550	2.00316	2,080.100	18.42	0.93	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	2,089.71330	2.08971	2,012.68510	2.01269	2,089.713	18.44	0.93	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	2,108.95470	2.10895	2,031.76310	2.03176	2,108.955	18.47	0.94	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	2,118.58210	2.11858	2,041.31030	2.04131	2,118.582	18.49	0.94	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	2,176.44220	2.17644	2,098.70380	2.09870	2,176.442	18.60	0.94	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	2,273.21090	2.27321	2,194.75420	2.19475	2,273.211	18.78	0.95	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	2,370.35320	2.37035	2,291.24830	2.29125	2,370.353	18.96	0.95	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	2,515.33060	2.51533	2,436.14410	2.43614	2,515.331	19.00	0.96	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	12.52800	0.01253	16.83220	0.01683	12.528	19.08	0.03	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	9.38970	0.00939	12.71820	0.01272	9.390	19.13	0.02	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	7.98420	0.00798	10.85950	0.01086	7.984	19.15	0.02	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	5.84570	0.00585	8.00860	0.00801	5.846	19.20	0.01	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	4.87020	0.00487	6.69750	0.00670	4.870	19.23	0.01	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	4.63230	0.00463	6.37680	0.00638	4.632	19.24	0.01	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	4.05160	0.00405	5.59110	0.00559	4.052	19.26	0.01	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	3.54090	0.00354	4.89770	0.00490	3.541	19.29	0.01	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	2.79560	0.00280	3.93410	0.00393	2.796	19.29	0.01	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	2.45840	0.00246	3.47940	0.00348	2.458	19.29	0.01	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	2.32590	0.00233	3.30010	0.00330	2.326	19.29	0.01	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	1.42940	0.00143	2.07260	0.00207	1.429	19.29	0.00	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	0.70040	0.00070	1.04810	0.00105	0.700	19.29	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	0.45340	0.00045	0.69150	0.00069	0.453	19.29	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	0.42700	0.00043	0.65290	0.00065	0.427	19.29	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.36370	0.00036	0.56000	0.00056	0.364	19.29	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.34230	0.00034	0.52860	0.00053	0.342	19.29	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.26300	0.00026	0.41080	0.00041	0.263	19.29	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.15090	0.00015	0.24150	0.00024	0.151	19.29	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.12780	0.00013	0.20590	0.00021	0.128	19.29	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.08210	0.00008	0.13490	0.00013	0.082	19.29	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.05720	0.00006	0.09540	0.00010	0.057	19.29	0.00	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			11.77080	11.77080	11.85660	11.85660		13.89	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	2,071.98200	2.07198	1,995.84670	1.99585	2,071.982	18.37	0.92	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	2.41770	0.00242	3.43540	0.00344	2.418	18.75	0.01	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	0.99800	0.00100	1.47600	0.00148	0.998	18.75	0.00	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			11.77530	11.77530	11.86120	11.86120		13.86	0.00	0.00	0	100.00
\$ / R	On 06/07/2018	Any day expiry			11.78140	11.78140	11.86740	11.86740		13.89	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	581.13780	0.58114	537.39260	0.53739	581.138	14.67	0.59	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	58.99070	0.05899	71.31680	0.07132	58.991	17.94	0.10	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	51.59490	0.05159	62.57810	0.06258	51.595	18.17	0.09	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			11.80270	11.80270	11.88900	11.88900		14.02	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			11.80880	11.80880	11.89520	11.89520		14.00	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.19	Put	2,424.04070	2.42404	2,346.74490	2.34674	2,424.041	18.70	0.93	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	2,672.19270	2.67219	2,594.29020	2.59429	2,672.193	18.79	0.95	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.72	Call	5.60090	0.00560	7.98960	0.00799	5.601	19.09	0.01	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	4.01510	0.00402	5.83510	0.00584	4.015	19.09	0.01	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			11.81030	11.81030	11.89670	11.89670		14.01	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			11.81940	11.81940	11.90600	11.90600		14.01	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	2,048.66370	2.04866	1,974.60180	1.97460	2,048.664	18.03	0.89	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	7.53490	0.00753	10.05480	0.01005	7.535	19.71	0.01	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	3.73720	0.00374	5.14630	0.00515	3.737	19.71	0.01	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			11.83000	11.83000	11.91680	11.91680		14.12	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	774.42340	0.77442	725.68960	0.72569	774.423	15.17	0.64	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	2,100.10590	2.10011	2,025.98060	2.02598	2,100.106	18.06	0.89	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	5.94190	0.00594	8.32310	0.00832	5.942	19.87	0.01	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			11.83920	11.83920	11.92600	11.92600		14.10	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			11.86640	11.86640	11.95360	11.95360		14.14	0.00	0.00	0	1,766.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	2,029.51730	2.02952	1,957.67470	1.95767	2,029.517	17.80	0.87	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	14.79300	0.01479	18.26980	0.01827	14.793	20.42	0.02	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	8.15900	0.00816	10.28180	0.01028	8.159	20.42	0.01	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			11.89180	11.89180	11.97920	11.97920		14.23	0.00	654,049.00	55	38,393.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	426.64100	0.42664	395.21490	0.39521	426.641	13.96	0.43	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	1,003.66920	1.00367	950.72600	0.95073	1,003.669	15.66	0.67	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	1,034.88290	1.03488	981.08480	0.98108	1,034.883	15.74	0.68	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	1,195.26350	1.19526	1,137.45610	1.13746	1,195.264	16.15	0.72	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	1,531.94660	1.53195	1,468.78720	1.46879	1,531.947	16.87	0.79	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	166.84670	0.16685	190.30620	0.19031	166.847	16.95	0.21	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	126.09100	0.12609	144.71550	0.14472	126.091	17.46	0.16	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	21.93130	0.02193	27.25640	0.02726	21.931	20.41	0.03	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	20.39140	0.02039	25.41640	0.02542	20.391	20.41	0.03	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	18.36620	0.01837	22.98810	0.02299	18.366	20.41	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	15.67910	0.01568	19.74900	0.01975	15.679	20.41	0.02	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			11.90820	11.90820	11.99580	11.99580		14.26	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	2,015.42780	2.01543	1,945.52840	1.94553	2,015.428	17.66	0.84	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	20.20720	0.02021	25.16350	0.02516	20.207	20.48	0.03	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	11.52770	0.01153	14.67880	0.01468	11.528	20.48	0.02	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			11.94850	11.94850	12.03640	12.03640		14.36	0.00	0.00	0	70.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 29/10/2018	Any day expiry		11.95440	11.95440		12.04250	12.04250		14.35	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry		11.95740	11.95740		12.04550	12.04550		14.37	0.00	0.00	0	430.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	2,000.67020	2.00067	1,932.63260	1.93263	2,000.670	17.51	0.82	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	26.81060	0.02681	32.29920	0.03230	26.811	20.46	0.04	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	16.23550	0.01624	19.89490	0.01989	16.235	20.46	0.02	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry		11.96490	11.96490		12.05300	12.05300		14.36	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	535.64490	0.53564	500.47700	0.50048	535.645	14.27	0.46	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	2,051.77810	2.05178	1,983.38150	1.98338	2,051.778	17.56	0.82	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	21.00080	0.02100	25.47900	0.02548	21.001	20.43	0.03	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry		11.97680	11.97680		12.06510	12.06510		14.37	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry		11.98130	11.98130		12.06960	12.06960		14.38	0.00	0.00	0	0.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	116.46920	0.11647	108.00650	0.10801	116.469	12.68	0.16	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	417.29190	0.41729	387.50390	0.38750	417.292	13.89	0.39	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	258.67550	0.25868	287.24160	0.28724	258.675	16.65	0.27	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry		12.00210	12.00210		12.09050	12.09050		14.47	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,988.55540	1.98856	1,922.26180	1.92226	1,988.555	17.39	0.80	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	31.41710	0.03142	38.01030	0.03801	31.417	20.36	0.04	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	18.79650	0.01880	23.17870	0.02318	18.797	20.36	0.02	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry		12.01830	12.01830		12.10680	12.10680		14.46	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,853.88350	1.85388	1,789.89040	1.78989	1,853.884	17.14	0.78	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	77.48060	0.07748	88.55410	0.08855	77.481	20.29	0.08	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future		12.02270	12.02270		12.11120	12.11120		14.47	0.00	0.00	0	18,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	414.63040	0.41463	385.47850	0.38548	414.630	13.85	0.37	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	459.56250	0.45956	500.80690	0.50081	459.563	15.31	0.42	0.00	0	150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.96	Put	1,283.24230	1.28324	1,227.63150	1.22763	1,283.242	16.11	0.67	0.00	0	23,443.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	337.72220	0.33772	369.98150	0.36998	337.722	16.18	0.32	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	205.81810	0.20582	228.68840	0.22869	205.818	17.33	0.21	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.89	Call	114.21540	0.11422	126.48420	0.12648	114.215	19.01	0.12	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	65.26460	0.06526	76.68740	0.07669	65.265	20.29	0.07	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.24	Call	23.41110	0.02341	28.55840	0.02856	23.411	20.29	0.03	0.00	0	23,443.00
\$ / R	On 31/12/2018	Any day expiry		12.04760	12.04760		12.13630	12.13630		14.53	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,976.66540	1.97667	1,911.72650	1.91173	1,976.665	17.25	0.78	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	35.46400	0.03546	41.90350	0.04190	35.464	20.19	0.04	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	21.27490	0.02127	25.54780	0.02555	21.275	20.19	0.03	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry		12.11210	12.11210		12.20120	12.20120		14.60	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future		12.16130	12.16130		12.25020	12.25020		14.71	0.00	0.00	0	400.00
\$ / R	On 14/06/2019	Foreign Exchange Future		12.29370	12.29370		12.38120	12.38120		15.05	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future		12.56760	12.56760		12.65210	12.65210		15.30	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	76.77470	0.07677	89.88770	0.08989	76.775	20.26	0.06	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future		12.86910	12.86910		12.95100	12.95100		15.97	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry		12.95020	12.95020		13.03150	13.03150		16.15	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future		13.03500	13.03500		13.11550	13.11550		16.31	0.00	0.00	0	0.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future		11.60900	11.60900		11.69330	11.69330		13.10	0.00	580,450.00	50	367.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R MAXI	On 18/06/2018		Foreign Exchange Future	11.75410	11.75410		11.83960	11.83960		13.82	0.00	411,393.50	35	74.00
\$ / R MAXI	On 17/09/2018		Foreign Exchange Future	11.89180	11.89180		11.97920	11.97920		14.23	0.00	0.00	0	45.00
\$ / R MAXI	On 14/12/2018		Foreign Exchange Future	12.02270	12.02270		12.11120	12.11120		14.47	0.00	0.00	0	3.00
\$ / R MAXI	On 14/06/2019		Foreign Exchange Future	12.29370	12.29370		12.38120	12.38120		15.05	0.00	0.00	0	0.00
£ / R	On 01/03/2018		Any day expiry	16.17950	16.17950		16.25750	16.25750		14.42	0.00	0.00	0	17.00
£ / R	On 15/03/2018		Any day expiry	16.22140	16.22140		16.29970	16.29970		15.01	0.00	0.00	0	38.00
£ / R	On 19/03/2018		Foreign Exchange Future	16.23330	16.23330		16.31180	16.31180		14.97	0.00	66,394,197.00	4,090	199,387.00
£ / R	On 19/03/2018	17.00	Put	815.40840	0.81541		758.79360	0.75879	815.408	16.46	0.86	0.00	0	500.00
£ / R	On 19/03/2018	19.00	Call	1.48360	0.00148		2.33780	0.00234	1.484	23.49	0.00	0.00	0	1,500.00
£ / R	On 19/03/2018	20.14	Call	0.45770	0.00046		0.85860	0.00086	0.458	27.84	0.00	0.00	0	500.00
£ / R	On 30/04/2018		Any day expiry	16.36210	16.36210		16.44120	16.44120		15.14	0.00	0.00	0	9.00
£ / R	On 18/06/2018		Foreign Exchange Future	16.50080	16.50080		16.58140	16.58140		15.37	0.00	14,190,688.00	860	11,967.00
£ / R	On 18/06/2018	17.50	Put	1,251.09410	1.25109		1,202.40550	1.20241	1,251.094	16.54	0.72	0.00	0	500.00
£ / R	On 18/06/2018	20.40	Call	23.75720	0.02376		28.36530	0.02837	23.757	20.06	0.03	0.00	0	500.00
£ / R	On 17/09/2018		Foreign Exchange Future	16.75800	16.75800		16.84300	16.84300		15.62	0.00	201,096.00	12	13,662.00
£ / R	On 14/12/2018		Foreign Exchange Future	17.00840	17.00840		17.09580	17.09580		15.73	0.00	102,050.40	6	898.00
£ / R	On 18/03/2019		Foreign Exchange Future	17.28080	17.28080		17.37090	17.37090		15.68	0.00	103,684.80	6	951.00
£ / R	On 14/06/2019		Foreign Exchange Future	17.53810	17.53810		17.62690	17.62690		15.48	0.00	109,262,363.00	6,230	3,115.00
¥ / R	On 19/03/2018		Foreign Exchange Future	0.10879	0.10879		0.10954	0.10954		17.51	0.00	0.00	0	8,261.00
¥ / R	On 18/06/2018		Foreign Exchange Future	0.11085	0.11085		0.11161	0.11161		12.31	0.00	0.00	0	0.00
¥ / R	On 17/09/2018		Foreign Exchange Future	0.11291	0.11291		0.11368	0.11368		12.36	0.00	0.00	0	0.00
¥ / R	On 14/06/2019		Foreign Exchange Future	0.12205	0.12205		0.12283	0.12283		22.46	0.00	0.00	0	0.00
€ / R	On 28/02/2018		Any day expiry	14.23740	14.23740		14.37720	14.37720		10.44	0.00	0.00	0	337.00
€ / R	On 28/02/2018	16.41	Put	2,172.62360	2.17262		2,032.82670	2.03283	2,172.624	33.71	1.00	0.00	0	1,647.00
€ / R	On 15/03/2018		Any day expiry	14.28270	14.28270		14.42280	14.42280		12.70	0.00	0.00	0	63.00
€ / R	On 19/03/2018		Foreign Exchange Future	14.29470	14.29470		14.43510	14.43510		12.53	0.00	101,763,969.30	7,119	119,225.00
€ / R	On 19/03/2018	14.45	Put	277.83820	0.27784		205.12770	0.20513	277.838	12.94	0.62	0.00	0	10,000.00
€ / R	On 19/03/2018	14.62	Put	401.74700	0.40175		311.62580	0.31163	401.747	13.39	0.74	0.00	0	10,000.00
€ / R	On 19/03/2018	15.05	Put	776.76030	0.77676		656.04530	0.65605	776.760	14.64	0.91	0.00	0	5,648.00
€ / R	On 19/03/2018	15.10	Put	824.17630	0.82418		700.79130	0.70079	824.176	14.86	0.92	0.00	0	14,172.00
€ / R	On 19/03/2018	16.50	Call	1.07250	0.00107		1.85790	0.00186	1.073	21.19	0.00	0.00	0	643.00
€ / R	On 19/03/2018	17.00	Call	0.53310	0.00053		0.87050	0.00087	0.533	23.43	0.00	0.00	0	620.00
€ / R	On 29/03/2018		Any day expiry	14.32560	14.32560		14.46630	14.46630		12.72	0.00	0.00	0	3.00
€ / R	On 11/04/2018		Any day expiry	14.36650	14.36650		14.50750	14.50750		12.63	0.00	0.00	0	107.00
€ / R	On 30/04/2018		Any day expiry	14.42610	14.42610		14.56720	14.56720		12.80	0.00	0.00	0	16.00
€ / R	On 18/06/2018		Foreign Exchange Future	14.57190	14.57190		14.71480	14.71480		12.99	0.00	26,579,145.60	1,824	25,247.00
€ / R	On 18/06/2018	13.50	Put	59.99830	0.06000		44.40430	0.04440	59.998	11.97	0.12	0.00	0	29,734.00
€ / R	On 18/06/2018	13.75	Put	101.42200	0.10142		81.14820	0.08115	101.422	11.95	0.18	0.00	0	50,995.00
€ / R	On 18/06/2018	13.97	Put	159.94610	0.15995		129.15030	0.12915	159.946	12.18	0.26	0.00	0	7,000.00
€ / R	On 18/06/2018	14.25	Put	264.75030	0.26475		220.72920	0.22073	264.750	12.57	0.36	0.00	0	29,734.00
€ / R	On 18/06/2018	15.25	Put	893.97030	0.89397		800.42130	0.80042	893.970	14.40	0.70	0.00	0	50,995.00



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	15.63	Call	146.50680		0.14651		184.00780	0.18401	146.507	15.10	0.22	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,927.12060		1.92712	1,804.70600	1.80471	1,927.121		16.10	0.90	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	15.93440		0.01593	17.75350	0.01775	15.934		21.55	0.02	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	2.38230		0.00238	3.70890	0.00371	2.382		22.73	0.00	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future			14.84840		14.84840	14.99530	14.99530			13.36	0.00	207,877.60	14	45,432.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	89.86240		0.08986	76.01450	0.07601	89.862		11.77	0.13	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	300.05140		0.30005	258.85840	0.25886	300.051		12.58	0.31	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	1,298.21900		1.29822	1,200.89630	1.20090	1,298.219		14.88	0.70	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.00	Put	1,419.53480		1.41953	1,318.36010	1.31836	1,419.535		15.11	0.73	469,787,748.57	43,050	0.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	158.86550		0.15887	190.59830	0.19060	158.865		16.12	0.17	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	18.45500		0.01845	22.11290	0.02211	18.455		18.13	0.03	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.12100		15.12100	15.27070	15.27070			13.59	0.00	272,178.00	18	2,971.00
€ / R	On 18/03/2019	Foreign Exchange Future			15.41110		15.41110	15.56290	15.56290			13.84	0.00	92,466.60	6	1,091.00
€ / R	On 14/06/2019	Foreign Exchange Future			15.66000		15.66000	15.81130	15.81130			14.21	0.00	110,935,440.00	7,084	3,542.00
10Y STND	On 17/12/2025	Interest Rate Swap			92.76000		92.76000	92.91000	92.91000				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			89.67000		89.67000	89.83000	89.83000				0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			88.35000		88.35000	88.51000	88.51000				0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			90.48000		90.48000	90.64000	90.64000				0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			94.26000		94.26000	94.42000	94.42000				0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			92.77000		92.77000	92.92000	92.92000				0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			94.79000		94.79000	94.95000	94.95000				0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			98.49000		98.49000	98.65000	98.65000				0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			98.78000		98.78000	98.95000	98.95000				0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			93.89000		93.89000	94.08000	94.08000				0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.72000		99.72000	99.72000	99.72000				0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.90000		99.90000	99.90000	99.90000				0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			100.02000		100.02000	100.02000	100.02000				0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap			100.43000		100.43000	100.43000	100.43000				0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap			99.39000		99.39000	99.41000	99.41000				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	98.59000	98.59000				0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.49000		98.49000	98.49000	98.49000				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.80000		98.80000	98.81000	98.81000				0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.15000		99.15000	99.16000	99.16000				0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.44000		99.44000	99.46000	99.46000				0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			99.75000		99.75000	99.79000	99.79000				0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap			100.61000		100.61000	100.66000	100.66000				0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap			98.28000		98.28000	98.34000	98.34000				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			95.51000		95.51000	95.56000	95.56000				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			94.65000		94.65000	94.70000	94.70000				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
5Y STND	On 15/06/2021	Interest Rate Swap	93.75000	93.75000	93.75000	93.80000	93.80000				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	93.83000	93.83000	93.83000	93.88000	93.88000				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	95.94000	95.94000	95.94000	95.99000	95.99000				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	95.98000	95.98000	95.98000	96.04000	96.04000				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.07000	97.07000	97.07000	97.14000	97.14000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	99.18000	99.18000	99.18000	99.26000	99.26000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	100.34000	100.34000	100.34000	100.42000	100.42000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	95.33000	95.33000	95.33000	95.42000	95.42000				0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	590.80600	590.80600	590.80600	591.82100	591.82100				0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	694.63300	694.63300	694.63300	695.12900	695.12900				0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	635.86100	635.86100	635.86100	636.15900	636.15900				0.00	38,151,660.00	6	814.00
AU\$ / R	On 28/02/2018	Any day expiry	9.04140	9.04140	9.04140	9.14310	9.14310			11.06	0.00	0.00	0	46.00
AU\$ / R	On 15/03/2018	Any day expiry	9.06140	9.06140	9.06140	9.16310	9.16310			11.60	0.00	0.00	0	4.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	9.06660	9.06660	9.06660	9.16850	9.16850			11.51	0.00	2,719,980.00	300	10,492.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.18250	9.18250	9.18250	9.28530	9.28530			11.92	0.00	0.00	0	5,422.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.29570	9.29570	9.29570	9.40050	9.40050			12.44	0.00	0.00	0	400.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.40500	9.40500	9.40500	9.51090	9.51090			12.92	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	9.63350	9.63350	9.63350	9.73800	9.73800			12.82	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	9.15080	9.15080	9.15080	9.19460	9.19460			12.58	0.00	0.00	0	700.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.27990	9.27990	9.27990	9.32460	9.32460			13.01	0.00	92,799.00	10	430.00
CHF / R	On 19/03/2018	Foreign Exchange Future	12.41330	12.41330	12.41330	12.53840	12.53840			11.68	0.00	0.00	0	1,215.00
CHF / R	On 18/06/2018	Foreign Exchange Future	12.66660	12.66660	12.66660	12.79490	12.79490			12.43	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future	12.92090	12.92090	12.92090	13.05250	13.05250			12.92	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	13.94290	13.94290	13.94290	14.07840	14.07840			13.96	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	1.83180	1.83180	1.83180	1.84270	1.84270			12.77	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.84500	1.84500	1.84500	1.85560	1.85560			13.03	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.85790	1.85790	1.85790	1.86830	1.86830			13.40	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	1.89610	1.89610	1.89610	1.90670	1.90670			14.25	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future	1.93670	1.93670	1.93670	1.95560	1.95560			13.95	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	1.97590	1.97590	1.97590	1.99520	1.99520			13.73	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.01450	2.01450	2.01450	2.03470	2.03470			14.25	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.21080	2.21080	2.21080	2.23160	2.23160			15.21	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future	10.25643	79.99267		10.24712	80.05268				0.00	0.00	0	9,466.00
ES33	On 02/08/2018	Bond Future	10.33836	81.47321		10.32880	81.53393				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	10.38042	83.78226		10.38129	83.77568				0.00	0.00	0	7,957.00
ES42	On 02/08/2018	Bond Future	10.45833	85.33268		10.45927	85.32567				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	632.67900	632.67900		633.04600	633.04600				0.00	0.00	0	616.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.48480	1.48480		1.49530	1.49530			13.64	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.50690	1.50690		1.51740	1.51740			13.70	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.52750	1.52750		1.53830	1.53830			14.52	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.63950	1.63950		1.65000	1.65000			15.49	0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	133.11032	133.11032		133.12397	133.12397				0.00	0.00	0	1,033.00
I2025	On 02/08/2018	Bond Future	134.20082	134.20082		134.21425	134.21425				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	101.21578	101.21578		101.62761	101.62761				0.00	0.00	0	1,370.00
I2029	On 02/08/2018	Bond Future	103.09458	103.09458		103.51375	103.51375				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	104.41524	104.41524		104.82843	104.82843				0.00	0.00	0	6,055.00
I2033	On 02/08/2018	Bond Future	106.35355	106.35355		106.77403	106.77403				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	127.94947	127.94947		128.36634	128.36634				0.00	0.00	0	8,991.00
I2038	On 02/08/2018	Bond Future	128.77171	128.77171		129.19569	129.19569				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

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
I2046	On 03/05/2018	Bond Future	120.31423		120.31423		120.80372	120.80372			0.00	0.00	0	10,874.00
I2046	On 02/08/2018	Bond Future	122.54752		122.54752		123.04554	123.04554			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	130.05612		130.05612		130.06826	130.06826			0.00	0.00	0	9,738.00
I2050	On 02/08/2018	Bond Future	130.73749		130.73749		130.74942	130.74942			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	255.20600		255.20600		255.85100	255.85100			0.00	0.00	0	1,145.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	7.09000		92.91000		7.09000	92.91000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 18/04/2018	Jibar Tradeable Future	6.96000		93.04000		6.96000	93.04000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	6.82000		93.18000		6.82000	93.18000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	6.66000		93.34000		6.66000	93.34000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future	6.65000		93.35000		6.65000	93.35000			0.00	0.00	0	35,000.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future	6.67000		93.33000		6.67000	93.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future	6.72000		93.28000		6.72000	93.28000			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future	0.11350		0.11350		0.11460	0.11460			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future	0.11300		0.11300		0.11420	0.11420			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future	0.11220		0.11220		0.11330	0.11330			0.00	0.00	0	562.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.11040		0.11040		0.11110	0.11110			0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future	1.48440		1.48440		1.49280	1.49280		14.10	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future	1.50850		1.50850		1.51700	1.51700		13.88	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future	1.53190		1.53190		1.54090	1.54090			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.60350		1.60350		1.61250	1.61250		13.58	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future	8.44550		8.44550		8.58850	8.58850		12.66	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future	8.54760		8.54760		8.69220	8.69220		13.09	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future	8.64840		8.64840		8.79490	8.79490		13.57	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	9.25360		9.25360		9.40500	9.40500		14.09	0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future	1.22520		1.22520		1.22440	1.22440			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future	1.23490		1.23490		1.23190	1.23190			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future	1.24390		1.24390		1.23860	1.23860			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future	1.32380		1.32380		1.31760	1.31760			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future	1.39830		1.39830		1.39500	1.39500			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future	1.40380		1.40380		1.40050	1.40050			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future	1.40920		1.40920		1.40600	1.40600			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future	1.23130		1.23130		1.23450	1.23450			0.00	2,876,316.80	2,336	190.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future	1.23970		1.23970		1.24280	1.24280			0.00	92,977.50	75	25.00

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
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.24860		1.24860		1.25180	1.25180			0.00	0.00	0	0.00
R / ¥EN	On 19/03/2018	Foreign Exchange Future			9.19240		9.19240	0.10835	9.12920	9.12920		15.21	0.00	298,785.17	300	6,000.00
R / ¥EN	On 19/03/2018	Foreign Exchange Future	9.07	Call	2,136.23860		0.21362	0.10835	1,821.38350	0.18214	2,136.239	15.44	0.64	0.00	0	11,700.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			9.02160		9.02160	0.10835	8.95980	8.95980		16.58	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	2,736.07430		0.27361	0.10835	3,090.46270	0.30905	2,736.074	16.73	0.42	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.85670		8.85670	0.10835	8.79650	8.79650		16.73	0.00	0.00	0	0.00
R186	On 03/05/2018	Bond Future			8.03934		119.05524		8.02926	119.12308		6.39	0.00	169,058,440.80	1,420	201,450.00
R186	On 03/05/2018	Bond Future	7.85	Call	732.68000		0.73268		765.15000	0.76515	732.680	6.13	0.35	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.00	Call	1,171.27000		1.17127		1,213.01000	1.21301	1,171.270	6.29	0.47	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	8.35	Put	579.13000		0.57913		569.27000	0.56927	579.130	6.70	0.27	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.40	Call	2,896.50000		2.89650		2,956.02000	2.95602	2,896.500	6.76	0.76	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	8.40	Put	503.18000		0.50318		494.86000	0.49486	503.180	6.76	0.24	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.50	Put	377.11000		0.37711		371.32000	0.37132	377.110	6.89	0.19	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.85	Put	129.20000		0.12920		128.01000	0.12801	129.200	7.34	0.08	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	9.30	Call	8,110.25000		8.11025		8,178.14000	8.17814	8,110.250	7.65	0.98	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.72	Put	2.81000		0.00281		2.86000	0.00286	2.810	7.65	0.00	0.00	0	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	2.37000		0.00237		2.42000	0.00242	2.370	7.65	0.00	0.00	0	3,200.00
R186	On 02/08/2018	Bond Future			8.06306		115.95845		8.05261	116.02708		6.89	0.00	0.00	0	191.00
R186	On 02/08/2018	Bond Future	7.50	Call	616.24000		0.61624		636.47000	0.63647	616.240	6.26	0.23	0.00	0	1,470.00
R186	On 02/08/2018	Bond Future	8.25	Call	2,779.89000		2.77989		2,827.64000	2.82764	2,779.890	6.94	0.60	0.00	0	1,470.00
R186	On 01/11/2018	Bond Future			8.08205		118.13833		8.07084	118.21015		6.85	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	2,217.61000		2.21761		2,256.13000	2.25613	2,217.610	6.61	0.46	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	4,063.94000		4.06394		4,115.69000	4.11569	4,063.940	6.99	0.65	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	725.10000		0.72510		716.38000	0.71638	725.100	7.60	0.18	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			305.63165		305.63165		305.96981	305.96981			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			239.21889		239.21889		240.12039	240.12039		4.60	0.00	0.00	0	23,064.00
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			7.41088		102.78861		7.36376	102.97833		4.02	0.00	30,836,583.00	300	66,772.00
R2023	On 03/05/2018	Bond Future	9.19	Put	0.20000		0.00020		0.15000	0.00015	0.200	4.71	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			8.49750		98.47367		8.48248	98.58124		8.62	0.00	0.00	0	90,395.00
R2030	On 02/08/2018	Bond Future			8.53377		96.29061		8.51828	96.39975		9.33	0.00	0.00	0	127.00

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
R2030	On 02/08/2018	Bond Future	8.51	Call	2,264.34000		2.26434	2,326.74000	2.32674	2,264.340		9.22	0.50	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	3,968.85000		3.96885	4,049.88000	4.04988	3,968.850		9.78	0.68	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	550.73000		0.55073	539.25000	0.53925	550.730		10.61	0.15	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			8.70353		97.22627	8.69370	97.30271			9.76	0.00	11,958,831.21	123	62,007.00
R2032	On 02/08/2018	Bond Future			8.74023		99.02566	8.73013	99.10317			10.11	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			8.81713		102.14415	8.81244	102.18504			13.54	0.00	0.00	0	66,738.00
R2035	On 03/05/2018	Bond Future	8.75	Call	2,165.47000		2.16547	2,202.50000	2.20250	2,165.470		13.78	0.47	0.00	0	1,000.00
R2035	On 03/05/2018	Bond Future	9.25	Put	978.12000		0.97812	981.72000	0.98172	978.120		13.66	0.26	0.00	0	1,000.00
R2035	On 02/08/2018	Bond Future			8.85327		104.03474	8.84848	104.07604			14.29	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			8.90572		98.58955	8.90615	98.58577			11.25	0.00	31,055,708.25	315	45,193.00
R2037	On 02/08/2018	Bond Future			8.94643		96.15828	8.94692	96.15403			12.20	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			6.21725		104.09128	6.38415	103.98997			0.37	0.00	343,501,224.00	3,300	22,152.00
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			8.95038		102.85880	8.95591	102.80604			11.86	0.00	30,857,640.00	300	40,296.00
R2040	On 03/05/2018	Bond Future	9.00	Call	2,323.31000		2.32331	2,309.55000	2.30955	2,323.310		11.68	0.55	4,826,412.93	86	1,500.00
R2040	On 03/05/2018	Bond Future	10.00	Call	9,427.07000		9.42707	9,382.49000	9.38249	9,427.070		13.94	0.94	8,343,039.38	86	1,500.00
R2040	On 02/08/2018	Bond Future			8.99061		100.25625	8.99635	100.20204			12.86	0.00	3,208,200.00	32	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			8.97936		100.03289	8.98488	99.97888			12.55	0.00	30,009,867.00	300	23,794.00
R2044	On 02/08/2018	Bond Future			9.01820		97.50315	9.02391	97.44779			13.62	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			8.95512		99.49582	8.96061	99.44007			13.09	0.00	62,582,870.78	629	91,404.00
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			6.52330		103.39335	6.47702	103.46688			1.04	0.00	2,922,619,824.45	28,267	25,979.00
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			6.90376		100.29397	6.83882	100.46168			2.18	0.00	1,203,527.64	12	36,397.00

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
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			8.82129		77.70786		8.81146	77.78051		11.75	0.00	76,153,702.80	980	80,834.00
R209	On 03/05/2018	Bond Future	8.95	Call	2,077.96000		2.07796		2,133.07000	2.13307	2,077.960	11.66	0.60	0.00	0	1,321.00
R209	On 03/05/2018	Bond Future	9.19	Call	3,277.91000		3.27791		3,342.08000	3.34208	3,277.910	12.20	0.75	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.30	Call	3,887.99000		3.88799		3,954.91000	3.95491	3,887.990	12.46	0.80	0.00	0	1,321.00
R209	On 03/05/2018	Bond Future	9.47	Put	296.12000		0.29612		293.26000	0.29326	296.120	12.85	0.13	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.75	Call	6,571.02000		6.57102		6,643.09000	6.64309	6,571.020	13.50	0.93	0.00	0	435.00
R209	On 03/05/2018	Bond Future	9.77	Put	128.77000		0.12877		128.28000	0.12828	128.770	13.55	0.06	0.00	0	250.00
R209	On 03/05/2018	Bond Future	10.00	Put	67.27000		0.06727		67.38000	0.06738	67.270	14.08	0.04	0.00	0	11,067.00
R209	On 03/05/2018	Bond Future	10.22	Put	28.53000		0.02853		28.74000	0.02874	28.530	14.08	0.02	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	2.92000		0.00292		2.99000	0.00299	2.920	14.08	0.00	0.00	0	435.00
R209	On 02/08/2018	Bond Future			8.85504		79.14601		8.84499	79.21965		12.25	0.00	0.00	0	816.00
R209	On 02/08/2018	Bond Future	9.66	Call	6,370.47000		6.37047		6,435.95000	6.43595	6,370.470	13.48	0.81	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	316.24000		0.31624		313.43000	0.31343	316.240	14.11	0.09	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	79.34000		0.07934		78.79000	0.07879	79.340	14.11	0.03	0.00	0	435.00
R209	On 01/11/2018	Bond Future			8.88744		77.48507		8.87693	77.56143		12.85	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	9.94	Put	1,022.88000		1.02288		1,013.31000	1.01331	1,022.880	14.27	0.19	3,769,889.00	255	0.00
R209	On 01/11/2018	Bond Future	9.97	Put	989.86000		0.98986		980.63000	0.98063	989.860	14.32	0.19	3,663,417.24	255	0.00
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			188.22094		188.22094		189.57864	189.57864			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			155.43949		155.43949		155.45709	155.45709			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			8.57897		89.16391		8.56400	89.26941		9.48	0.00	71,687,783.64	804	45,747.00
R213	On 02/08/2018	Bond Future			8.61074		90.81420		8.59533	90.92139		9.86	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			8.93504		77.65956		8.93543	77.65650		12.68	0.00	0.00	0	47,218.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214	On 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	21,406.59000		21,406.59000		21,575.61000	21,575.61000			0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future	8.78520		8.78520		8.86770	8.86770		11.46	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	8.91280		8.91280		8.99640	8.99640		12.12	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	9.03790		9.03790		9.12370	9.12370		12.55	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	9.72200		9.72200		9.80750	9.80750		13.31	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.04280		3.04280		3.06640	3.06640		11.08	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.00100		3.00100		3.02400	3.02400		11.80	0.00	0.00	0	4,540.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.95830		2.95830		2.98020	2.98020		12.28	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.92990		2.92990		2.93420	2.93420		13.45	0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.16870		1.16870		1.17980	1.17980			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.15260		1.15260		1.16380	1.16380			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.13460		1.13460		1.14560	1.14560			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
<b>Total for Derivatives :</b>												<b>5,543,275,634.76</b>	<b>179,148</b>	<b>6 833 972.00</b>
<b>Grand Total:</b>												<b>5,543,275,634.76</b>	<b>179,148</b>	<b>6 833 972.00</b>