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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/03/2018

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 14/03/2018	Any day expiry	11.79680	11.79680		11.79800	11.79800		13.00	0.00	0.00	0	0.00
\$ / R	On 15/03/2018	Any day expiry	11.78010	11.78010		11.79680	11.79680		12.87	0.00	20,847,066.00	1,767	6,178.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.78370	11.78370		11.80150	11.80150		10.95	0.00	975,996,736.20	82,826	551,639.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.45	Put	2.70480	0.00270	2.91860	0.00292	2.705	13.69	0.04	0	2,250.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.50	Put	4.56430	0.00456	4.93010	0.00493	4.564	13.30	0.06	0	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.60	Put	12.40690	0.01241	13.15630	0.01316	12.407	12.52	0.14	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.67	Put	23.78970	0.02379	24.60660	0.02461	23.790	11.97	0.24	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.68	Put	26.00340	0.02600	26.78790	0.02679	26.003	11.89	0.26	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.72	Put	36.70130	0.03670	37.17640	0.03718	36.701	11.58	0.34	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.80	Put	68.80840	0.06881	67.41020	0.06741	68.808	10.95	0.54	0	90,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.99	Put	218.74810	0.21875	207.82180	0.20782	218.748	13.34	0.87	0	40,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	227.84500	0.22785	216.54250	0.21654	227.845	13.47	0.87	0	227,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.20	Put	419.07460	0.41907	403.22430	0.40322	419.075	15.98	0.97	0	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.25	Put	468.30150	0.46830	451.93430	0.45193	468.302	16.61	0.98	0	3,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	577.32240	0.57732	560.25620	0.56026	577.322	17.99	0.99	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	617.11270	0.61711	599.89030	0.59989	617.113	18.49	0.99	0	2,500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/03/2018	Foreign Exchange Future	12.47	Call	0.48100	0.00048	0.82170	0.00082	0.481	19.06	0.01	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	716.68530	0.71669	699.15600	0.69916	716.685	19.30	1.00	0.00	0	25,380.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.55	Call	0.26730	0.00027	0.45120	0.00045	0.267	19.70	0.00	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Put	916.39260	0.91639	898.64880	0.89865	916.393	20.91	1.00	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Call	0.09260	0.00009	0.14880	0.00015	0.093	20.91	0.00	0.00	0	11,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.82	Put	1,036.34140	1.03634	1,018.56260	1.01856	1,036.341	21.88	1.00	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	1,156.31930	1.15632	1,138.52700	1.13853	1,156.319	22.85	1.00	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.95	Call	0.01810	0.00002	0.02520	0.00003	0.018	22.93	0.00	0.00	0	13,200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Call	0.01340	0.00001	0.01790	0.00002	0.013	23.34	0.00	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	1,216.31340	1.21631	1,198.51790	1.19852	1,216.313	23.34	1.00	0.00	0	80,146.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Call	0.01170	0.00001	0.01510	0.00002	0.012	26.48	0.00	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Put	1,416.31170	1.41631	1,398.51510	1.39852	1,416.312	26.48	1.00	0.00	0	373.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	1,436.31160	1.43631	1,418.51490	1.41851	1,436.312	26.79	1.00	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	1,466.31140	1.46631	1,448.51460	1.44851	1,466.311	27.26	1.00	0.00	0	2,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.32	Put	1,536.31110	1.53631	1,518.51410	1.51851	1,536.311	28.36	1.00	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.35	Call	0.01100	0.00001	0.01390	0.00001	0.011	28.83	0.00	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	1,596.31100	1.59631	1,578.51380	1.57851	1,596.311	29.31	1.00	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	1,616.31090	1.61631	1,598.51370	1.59851	1,616.311	29.62	1.00	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	1,716.31080	1.71631	1,698.51330	1.69851	1,716.311	31.19	1.00	0.00	0	17,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	0.01080	0.00001	0.01330	0.00001	0.011	31.19	0.00	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	1,816.31070	1.81631	1,798.51310	1.79851	1,816.311	32.76	1.00	0.00	0	98,694.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.66	Call	0.01070	0.00001	0.01300	0.00001	0.011	33.71	0.00	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.70	Call	0.01070	0.00001	0.01300	0.00001	0.011	34.33	0.00	0.00	0	25,150.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.74	Put	1,956.31080	1.95631	1,938.51300	1.93851	1,956.311	34.96	1.00	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	0.01080	0.00001	0.01300	0.00001	0.011	35.28	0.00	0.00	0	4,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.79	Call	0.01080	0.00001	0.01300	0.00001	0.011	35.75	0.00	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.84	Put	2,056.31090	2.05631	2,038.51300	2.03851	2,056.311	36.53	1.00	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	2,126.31110	2.12631	2,108.51310	2.10851	2,126.311	37.63	1.00	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Call	0.01110	0.00001	0.01310	0.00001	0.011	37.95	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Put	2,146.31110	2.14631	2,128.51310	2.12851	2,146.311	37.95	1.00	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.95	Put	2,166.31110	2.16631	2,148.51320	2.14851	2,166.311	38.26	1.00	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.98	Put	2,196.31120	2.19631	2,178.51320	2.17851	2,196.311	38.73	1.00	0.00	0	200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	0.01130	0.00001	0.01330	0.00001	0.011	39.05	0.00	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.02	Call	0.01130	0.00001	0.01330	0.00001	0.011	39.36	0.00	0.00	0	55.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05	Put	2,266.31140	2.26631	2,248.51340	2.24851	2,266.311	39.83	1.00	0.00	0	500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.07	Call	0.01150	0.00001	0.01340	0.00001	0.011	40.15	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.12	Call	0.01170	0.00001	0.01360	0.00001	0.012	40.93	0.00	0.00	0	4,951.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.16	Put	2,376.31220	2.37631	2,358.51420	2.35851	2,376.312	41.65	1.00	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	2,396.31320	2.39631	2,378.51550	2.37852	2,396.313	42.14	1.00	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Call	0.01420	0.00001	0.01690	0.00002	0.014	42.63	0.00	0.00	0	73.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.22	Put	2,436.31530	2.43632	2,418.51840	2.41852	2,436.315	43.13	1.00	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.44	Call	0.03180	0.00003	0.04110	0.00004	0.032	48.55	0.00	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	0.03270	0.00003	0.04250	0.00004	0.033	48.80	0.00	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	2,706.33670	2.70634	2,688.54820	2.68855	2,706.337	49.79	1.00	0.00	0	80,000.00

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	14.50	Call	0.03780	0.00004	0.04970	0.00005	0.038	50.04	0.00	0.00	0	10,490.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	2,716.33780	2.71634	2,698.54970	2.69855	2,716.338	50.04	1.00	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	2,736.33990	2.73634	2,718.55280	2.71855	2,736.340	50.53	1.00	0.00	0	850.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.54	Call	0.04220	0.00004	0.05610	0.00006	0.042	51.02	0.00	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.57	Call	0.04570	0.00005	0.06120	0.00006	0.046	51.76	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.60	Call	0.04950	0.00005	0.06660	0.00007	0.050	52.50	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	0.07130	0.00007	0.09880	0.00010	0.071	56.20	0.00	0.00	0	25,047.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	0.09080	0.00009	0.12810	0.00013	0.091	58.92	0.00	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	0.09880	0.00010	0.14000	0.00014	0.099	59.90	0.00	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	0.10080	0.00010	0.14310	0.00014	0.101	60.15	0.00	0.00	0	18,718.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	0.12060	0.00012	0.17300	0.00017	0.121	62.37	0.00	0.00	0	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	0.14800	0.00015	0.21470	0.00021	0.148	65.09	0.00	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	0.19160	0.00019	0.28150	0.00028	0.192	68.79	0.00	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	0.16090	0.00016	0.24160	0.00024	0.161	70.99	0.00	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	0.14320	0.00014	0.21630	0.00022	0.143	70.99	0.00	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	0.11660	0.00012	0.17800	0.00018	0.117	70.99	0.00	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	0.08170	0.00008	0.12700	0.00013	0.082	70.99	0.00	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	0.03190	0.00003	0.05200	0.00005	0.032	70.99	0.00	0.00	0	13,176.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	0.01940	0.00002	0.03240	0.00003	0.019	70.99	0.00	0.00	0	225,000.00
\$ / R	On 22/03/2018	Any day expiry			11.78680	11.78680	11.80610	11.80610		11.63	0.00	0.00	0	30,000.00
\$ / R	On 22/03/2018	Any day expiry	11.87	Call	49.79870	0.04980	64.99200	0.06499	49.799	12.17	0.35	0.00	0	15,000.00
\$ / R	On 28/03/2018	Any day expiry			11.79480	11.79480	11.81640	11.81640		12.47	0.00	0.00	0	50,000.00
\$ / R	On 28/03/2018	Any day expiry	11.66	Call	198.36900	0.19837	217.72220	0.21772	198.369	12.99	0.68	0.00	0	50,000.00
\$ / R	On 28/03/2018	Any day expiry	11.85	Call	91.19820	0.09120	106.70160	0.10670	91.198	12.64	0.43	0.00	0	50,000.00
\$ / R	On 29/03/2018	Any day expiry			11.79670	11.79670	11.81820	11.81820		12.55	0.00	0.00	0	1,709.00
\$ / R	On 29/03/2018	Any day expiry	11.73	Put	91.17730	0.09118	87.61180	0.08761	91.177	12.79	0.41	0.00	0	252.00
\$ / R	On 29/03/2018	Any day expiry	11.76	Put	103.34700	0.10335	99.33240	0.09933	103.347	12.68	0.45	0.00	0	546.00
\$ / R	On 29/03/2018	Any day expiry	11.83	Call	105.02050	0.10502	120.92170	0.12092	105.020	12.66	0.46	0.00	0	252.00
\$ / R	On 29/03/2018	Any day expiry	11.87	Call	89.39930	0.08940	104.06770	0.10407	89.399	12.81	0.41	0.00	0	546.00
\$ / R	On 29/03/2018	Any day expiry	13.00	Call	0.80090	0.00080	1.18470	0.00118	0.801	18.77	0.01	0.00	0	4,000.00
\$ / R	On 06/04/2018	Any day expiry			11.81190	11.81190	11.83220	11.83220		12.45	0.00	0.00	0	20,000.00
\$ / R	On 06/04/2018	Any day expiry	11.61	Call	268.96640	0.26897	285.07980	0.28508	268.966	12.48	0.71	0.00	0	120,000.00
\$ / R	On 06/04/2018	Any day expiry	12.00	Call	81.45340	0.08145	93.37030	0.09337	81.453	13.25	0.32	0.00	0	100,000.00
\$ / R	On 06/04/2018	Any day expiry	12.05	Call	68.97280	0.06897	79.81280	0.07981	68.973	13.45	0.28	0.00	0	20,000.00
\$ / R	On 16/04/2018	Any day expiry			11.83090	11.83090	11.84970	11.84970		12.57	0.00	0.00	0	54.00
\$ / R	On 24/04/2018	Any day expiry			11.84370	11.84370	11.85640	11.85640		12.68	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			11.84530	11.84530	11.85730	11.85730		12.70	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	3,155.53640	3.15554	3,143.66010	3.14366	3,155.536	24.81	1.00	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	0.37210	0.00037	0.42180	0.00042	0.372	27.66	0.00	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			11.85320	11.85320	11.86150	11.86150		12.66	0.00	71,040.00	6	506.00
\$ / R	On 30/04/2018	Any day expiry	11.70	Put	141.38270	0.14138	143.12810	0.14313	141.383	12.40	0.38	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	12.10	Call	128.79200	0.12879	136.94940	0.13695	128.792	13.51	0.34	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	1,949.18520	1.94919	1,941.36660	1.94137	1,949.185	17.83	0.99	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	1.08450	0.00108	1.20710	0.00121	1.085	25.37	0.00	0.00	0	500.00

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\$ / R	On 30/04/2018	Any day expiry	15.66	Call	0.62990	0.00063	0.70040	0.00070	0.630	26.48	0.00	0.00	0	500.00
\$ / R	On 02/05/2018	Any day expiry			11.85640	11.85640	11.86320	11.86320		12.69	0.00	0.00	0	0.00
\$ / R	On 02/05/2018	Any day expiry	11.50	Put	75.59640	0.07560	77.74770	0.07775	75.596	12.11	0.24	0.00	0	2,000.00
\$ / R	On 02/05/2018	Any day expiry	11.80	Call	247.30450	0.24730	256.18170	0.25618	247.305	12.61	0.55	0.00	0	2,000.00
\$ / R	On 02/05/2018	Any day expiry	12.50	Call	58.18620	0.05819	63.53860	0.06354	58.186	14.85	0.17	0.00	0	2,000.00
\$ / R	On 07/05/2018	Any day expiry			11.86440	11.86440	11.86740	11.86740		12.63	0.00	0.00	0	0.00
\$ / R	On 07/05/2018	Any day expiry	12.00	Call	178.46630	0.17847	185.07580	0.18508	178.466	13.12	0.42	0.00	0	100,000.00
\$ / R	On 09/05/2018	Any day expiry			11.86750	11.86750	11.86910	11.86910		12.68	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	916.30040	0.91630	918.51820	0.91852	916.300	15.41	0.87	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	1,996.02650	1.99603	1,994.94040	1.99494	1,996.026	17.47	0.99	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	0.90170	0.00090	0.98160	0.00098	0.902	24.82	0.00	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			11.87070	11.87070	11.87080	11.87080		12.72	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			11.87550	11.87550	11.87330	11.87330		12.81	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	924.26420	0.92426	930.00070	0.93000	924.264	15.36	0.86	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	2,626.14020	2.62614	2,628.76490	2.62876	2,626.140	19.01	0.99	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	0.79630	0.00080	0.85730	0.00086	0.796	24.09	0.00	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			11.87710	11.87710	11.87420	11.87420		12.84	0.00	0.00	0	0.00
\$ / R	On 15/05/2018	Any day expiry	10.90	Put	12.72030	0.01272	13.55480	0.01355	12.720	12.73	0.05	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	11.70	Put	164.27380	0.16427	169.38430	0.16938	164.274	12.52	0.38	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	12.20	Call	141.04530	0.14105	145.62210	0.14562	141.045	13.78	0.33	0.00	0	1,000.00
\$ / R	On 18/05/2018	Any day expiry			11.88170	11.88170	11.88080	11.88080		12.92	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry	12.00	Put	329.21360	0.32921	334.84390	0.33484	329.214	13.23	0.56	0.00	0	51,000.00
\$ / R	On 31/05/2018	Any day expiry			11.90150	11.90150	11.90960	11.90960		12.96	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,909.49490	1.90949	1,902.60130	1.90260	1,909.495	16.84	0.97	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	2.61980	0.00262	2.73360	0.00273	2.620	22.28	0.01	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	1.09930	0.00110	1.15140	0.00115	1.099	22.37	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			11.92900	11.92900	11.94740	11.94740		13.16	0.00	796,785,626.00	66,794	613,165.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	28.36580	0.02837	26.97380	0.02697	28.366	11.74	0.08	0.00	0	60,750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	56.27170	0.05627	54.96780	0.05497	56.272	11.98	0.15	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.35	Call	666.66080	0.66666	684.08260	0.68408	666.661	12.17	0.80	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.45	Call	594.20700	0.59421	611.14880	0.61115	594.207	12.33	0.75	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	130.90440	0.13090	129.16820	0.12917	130.904	12.42	0.27	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.60	Put	166.26840	0.16627	163.90750	0.16391	166.268	12.58	0.32	0.00	0	4,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.70	Call	436.00320	0.43600	451.32680	0.45133	436.003	12.75	0.63	0.00	0	60.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	229.38490	0.22938	225.92580	0.22593	229.385	12.83	0.40	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.77	Put	238.71080	0.23871	235.09350	0.23509	238.711	12.86	0.41	0.00	0	76,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.90	Put	304.45430	0.30445	299.74950	0.29975	304.454	13.08	0.47	0.00	0	7,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Call	291.11380	0.29111	303.97030	0.30397	291.114	13.29	0.48	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	362.11380	0.36211	356.57030	0.35657	362.114	13.29	0.52	0.00	0	35,050.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	439.03800	0.43904	432.53050	0.43253	439.038	13.62	0.58	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.13	Call	244.73630	0.24474	256.54770	0.25655	244.736	13.64	0.42	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	452.47690	0.45248	445.80710	0.44581	452.477	13.67	0.59	0.00	0	155,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Call	241.47690	0.24148	253.20710	0.25321	241.477	13.67	0.41	0.00	0	8,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	459.25700	0.45926	452.50860	0.45251	459.257	13.70	0.59	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 18/06/2018	Foreign Exchange Future	12.24	Call	211.10910	0.21111	222.04510	0.22205	211.109	13.94	0.37	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	529.28730	0.52929	521.74380	0.52174	529.287	13.96	0.63	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	565.72720	0.56573	557.79220	0.55779	565.727	14.10	0.65	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	641.20160	0.64120	632.50760	0.63251	641.202	14.37	0.69	42,493,926.89	5,183	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	148.81720	0.14882	157.79390	0.15779	148.817	14.63	0.28	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	719.81720	0.71982	710.39390	0.71039	719.817	14.63	0.72	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	926.85500	0.92686	915.69300	0.91569	926.855	15.25	0.79	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	1,110.68030	1.11068	1,098.25680	1.09826	1,110.680	15.76	0.84	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	75.52810	0.07553	81.28520	0.08129	75.528	15.86	0.15	0.00	0	15,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	1,146.52810	1.14653	1,133.88520	1.13389	1,146.528	15.86	0.85	0.00	0	21,728.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	1,191.66030	1.19166	1,178.75550	1.17876	1,191.660	15.98	0.85	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	1,301.08200	1.30108	1,287.61660	1.28762	1,301.082	16.25	0.87	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	1,328.43840	1.32844	1,314.87030	1.31487	1,328.438	16.30	0.88	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	1,420.42880	1.42043	1,406.52430	1.40652	1,420.429	16.45	0.89	0.00	0	25,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	45.84970	0.04585	50.18370	0.05018	45.850	16.53	0.10	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,569.86140	1.56986	1,555.45290	1.55545	1,569.861	16.69	0.91	113,023,626.36	10,366	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,588.71120	1.58871	1,574.24130	1.57424	1,588.711	16.73	0.92	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,607.59430	1.60759	1,593.06570	1.59307	1,607.594	16.76	0.92	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,740.66050	1.74066	1,725.73220	1.72573	1,740.660	16.97	0.93	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,846.16110	1.84616	1,830.94020	1.83094	1,846.161	17.14	0.94	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,894.35240	1.89435	1,879.00590	1.87901	1,894.352	17.22	0.95	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,904.00690	1.90401	1,888.63600	1.88864	1,904.007	17.23	0.95	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,923.33210	1.92333	1,907.91160	1.90791	1,923.332	17.26	0.95	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,933.00210	1.93300	1,917.55770	1.91756	1,933.002	17.28	0.95	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,991.12580	1.99113	1,975.53960	1.97554	1,991.126	17.37	0.95	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	2,088.35750	2.08836	2,072.54700	2.07255	2,088.358	17.52	0.96	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	2,185.98260	2.18598	2,169.96380	2.16996	2,185.983	17.68	0.96	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	2,333.03660	2.33304	2,316.73370	2.31673	2,333.037	17.91	0.97	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	8.24830	0.00825	9.53090	0.00953	8.248	18.40	0.02	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	6.57320	0.00657	7.38300	0.00738	6.573	18.74	0.02	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	5.81110	0.00581	6.41570	0.00642	5.811	18.93	0.01	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	4.06500	0.00407	4.23900	0.00424	4.065	19.50	0.01	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	3.92640	0.00393	4.06950	0.00407	3.926	19.56	0.01	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	3.58280	0.00358	3.65160	0.00365	3.583	19.71	0.01	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	3.27380	0.00327	3.27950	0.00328	3.274	19.86	0.01	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	2.83560	0.00284	2.75900	0.00276	2.836	20.10	0.01	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	2.62830	0.00263	2.51620	0.00252	2.628	20.24	0.01	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	2.54500	0.00255	2.41940	0.00242	2.545	20.29	0.01	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	1.57000	0.00157	1.47450	0.00147	1.570	20.33	0.00	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	0.75320	0.00075	0.69900	0.00070	0.753	20.33	0.00	140,888.56	5,183	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	0.48090	0.00048	0.44300	0.00044	0.481	20.33	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	0.45200	0.00045	0.41590	0.00042	0.452	20.33	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.38300	0.00038	0.35140	0.00035	0.383	20.33	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.35980	0.00036	0.32980	0.00033	0.360	20.33	0.00	0.00	0	66.00

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	16.65	Call	0.27400	0.00027	0.25000	0.00025	0.274	20.33	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.15420	0.00015	0.13930	0.00014	0.154	20.33	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.12980	0.00013	0.11690	0.00012	0.130	20.33	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.08210	0.00008	0.07340	0.00007	0.082	20.33	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.05640	0.00006	0.05010	0.00005	0.056	20.33	0.00	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			11.94570	11.94570	11.96410	11.96410		13.31	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,886.68440	1.88668	1,871.68740	1.87169	1,886.684	17.33	0.93	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	2.59920	0.00260	2.47120	0.00247	2.599	19.54	0.01	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	1.04100	0.00104	0.97620	0.00098	1.041	19.54	0.00	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			11.95030	11.95030	11.96870	11.96870		13.29	0.00	0.00	0	100.00
\$ / R	On 06/07/2018	Any day expiry			11.95640	11.95640	11.97470	11.97470		13.35	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	424.91320	0.42491	419.02950	0.41903	424.913	13.64	0.53	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	48.59620	0.04860	52.80590	0.05281	48.596	16.97	0.10	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	41.32200	0.04132	45.14230	0.04514	41.322	17.19	0.08	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			11.97770	11.97770	11.99600	11.99600		13.54	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			11.98380	11.98380	12.00210	12.00210		13.53	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	2,491.90200	2.49190	2,476.15920	2.47616	2,491.902	18.20	0.95	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	2.50830	0.00251	2.29170	0.00229	2.508	18.49	0.01	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			11.98530	11.98530	12.00360	12.00360		13.55	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			11.99450	11.99450	12.01280	12.01280		13.56	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,864.59570	1.86460	1,850.81020	1.85081	1,864.596	17.18	0.90	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	3.49320	0.00349	3.17590	0.00318	3.493	18.23	0.01	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	1.47000	0.00147	1.30860	0.00131	1.470	18.23	0.00	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.00520	12.00520	12.02340	12.02340		13.59	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	613.57940	0.61358	606.47610	0.60648	613.579	14.29	0.60	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,916.36520	1.91637	1,902.70050	1.90270	1,916.365	17.24	0.90	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	2.12760	0.00213	1.88490	0.00188	2.128	17.97	0.01	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.01430	12.01430	12.03260	12.03260		13.59	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.04170	12.04170	12.05990	12.05990		13.75	0.00	0.00	0	1,766.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,846.61310	1.84661	1,833.87790	1.83388	1,846.613	17.00	0.87	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	7.01370	0.00701	10.56550	0.01057	7.014	18.54	0.01	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	3.33770	0.00334	5.36400	0.00536	3.338	18.54	0.01	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			12.06760	12.06760	12.08580	12.08580		13.76	0.00	15,591,339.20	1,292	44,491.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	207.96540	0.20797	203.93800	0.20394	207.965	12.90	0.29	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	246.17830	0.24618	241.89750	0.24190	246.178	13.06	0.32	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	310.70360	0.31070	306.05220	0.30605	310.704	13.29	0.37	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	358.44620	0.35845	353.55810	0.35356	358.446	13.45	0.41	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	436.92850	0.43693	431.68150	0.43168	436.928	13.68	0.46	0.00	0	13,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	837.96990	0.83797	830.18350	0.83018	837.970	14.84	0.64	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	867.84150	0.86784	859.92990	0.85993	867.841	14.92	0.65	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	1,022.65950	1.02266	1,013.74420	1.01374	1,022.659	15.31	0.70	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	1,354.03500	1.35404	1,343.24660	1.34325	1,354.035	16.10	0.77	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	164.07280	0.16407	171.93220	0.17193	164.073	16.17	0.22	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	119.97290	0.11997	126.44990	0.12645	119.973	16.68	0.17	0.00	0	1,464.00

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 17/09/2018	Foreign Exchange Future	15.97	Call	14.73580	0.01474	17.65190	0.01765	14.736	19.23	0.02	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	13.54480	0.01354	16.28230	0.01628	13.545	19.23	0.02	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	11.99890	0.01200	14.49720	0.01450	11.999	19.23	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	9.98710	0.00999	12.15980	0.01216	9.987	19.23	0.02	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.08420	12.08420	12.10240	12.10240		13.92	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,833.76690	1.83377	1,821.51760	1.82152	1,833.767	16.92	0.84	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	14.57320	0.01457	17.24090	0.01724	14.573	19.53	0.02	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	7.70910	0.00771	9.34640	0.00935	7.709	19.53	0.01	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.12490	12.12490	12.14300	12.14300		14.01	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.13090	12.13090	12.14900	12.14900		14.09	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.13390	12.13390	12.15210	12.15210		14.10	0.00	0.00	0	430.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,822.24210	1.82224	1,810.19970	1.81020	1,822.242	16.87	0.81	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	22.63970	0.02264	24.41580	0.02442	22.640	19.87	0.03	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	13.10630	0.01311	14.26410	0.01426	13.106	19.87	0.02	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.14140	12.14140	12.15960	12.15960		14.11	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	416.51030	0.41651	411.39850	0.41140	416.510	13.71	0.41	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,873.34980	1.87335	1,861.12250	1.86112	1,873.350	16.93	0.82	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	17.59060	0.01759	18.92490	0.01892	17.591	19.88	0.03	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.15350	12.15350	12.17160	12.17160		14.13	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			12.15800	12.15800	12.17610	12.17610		14.15	0.00	0.00	0	0.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	81.17190	0.08117	81.52720	0.08153	81.172	12.71	0.12	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	315.40530	0.31541	310.46760	0.31047	315.405	13.40	0.33	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	265.61860	0.26562	273.30730	0.27331	265.619	16.02	0.28	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			12.17910	12.17910	12.19720	12.19720		14.23	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,812.61240	1.81261	1,801.28350	1.80128	1,812.612	16.80	0.79	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	28.05720	0.02806	29.56640	0.02957	28.057	19.89	0.04	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	16.17270	0.01617	17.14670	0.01715	16.173	19.89	0.02	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			12.19560	12.19560	12.21380	12.21380		14.24	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,680.88210	1.68088	1,670.06860	1.67007	1,680.882	16.57	0.76	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	69.89650	0.06990	72.67930	0.07268	69.896	19.58	0.08	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			12.20020	12.20020	12.21830	12.21830		14.25	0.00	0.00	0	18,553.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	317.00880	0.31701	313.39750	0.31340	317.009	13.40	0.32	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	491.22340	0.49122	502.50090	0.50250	491.223	14.74	0.45	0.00	0	150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.96	Put	1,121.33770	1.12134	1,112.86380	1.11286	1,121.338	15.50	0.65	0.00	0	23,443.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	352.27220	0.35227	361.76010	0.36176	352.272	15.57	0.34	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	309.83490	0.30983	318.65680	0.31866	309.835	15.91	0.31	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	208.50140	0.20850	215.31760	0.21532	208.501	16.76	0.22	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.89	Call	105.89660	0.10590	109.93130	0.10993	105.897	18.24	0.12	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	62.06300	0.06206	64.47570	0.06448	62.063	19.87	0.07	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.24	Call	20.87780	0.02088	21.90390	0.02190	20.878	19.87	0.03	0.00	0	23,443.00
\$ / R	On 31/12/2018	Any day expiry			12.22550	12.22550	12.24370	12.24370		14.34	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,804.11250	1.80411	1,792.85130	1.79285	1,804.113	16.74	0.77	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	33.49070	0.03349	34.71310	0.03471	33.491	19.86	0.04	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	19.53800	0.01954	20.32490	0.02032	19.538	19.86	0.03	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/02/2019	Any day expiry		12.29080	12.29080		12.30920	12.30920		14.46	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future		12.33990	12.33990		12.35860	12.35860		14.55	0.00	0.00	0	400.00
\$ / R	On 14/06/2019	Foreign Exchange Future		12.47730	12.47730		12.49550	12.49550		14.91	0.00	0.00	0	869.00
\$ / R	On 13/12/2019	Foreign Exchange Future		12.76150	12.76150		12.77870	12.77870		15.29	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	74.56860	0.07457	76.35940	0.07636	74.569	19.87	0.06	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future		13.06470	13.06470		13.08140	13.08140		15.71	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry		13.14640	13.14640		13.16310	13.16310		15.85	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future		13.23170	13.23170		13.24840	13.24840		15.97	0.00	0.00	0	0.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future		11.78370	11.78370		11.80150	11.80150		10.95	0.00	3,853,269.90	327	310.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future		11.92900	11.92900		11.94740	11.94740		13.16	0.00	3,435,552.00	288	428.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future		12.06760	12.06760		12.08580	12.08580		13.76	0.00	0.00	0	45.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future		12.20020	12.20020		12.21830	12.21830		14.25	0.00	0.00	0	34.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future		12.47730	12.47730		12.49550	12.49550		14.91	0.00	2,220,959.40	178	0.00
£ / R	On 15/03/2018	Any day expiry		16.44630	16.44630		16.47340	16.47340		26.85	0.00	0.00	0	38.00
£ / R	On 19/03/2018	Foreign Exchange Future		16.45230	16.45230		16.48140	16.48140		23.93	0.00	169,590,308.40	10,308	35,509.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	576.77160	0.57677	563.88370	0.56388	576.772	24.21	0.87	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	19.00	Call	0.13230	0.00013	0.19250	0.00019	0.132	38.13	0.00	0.00	0	1,500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	0.05970	0.00006	0.05640	0.00006	0.060	49.28	0.00	0.00	0	500.00
£ / R	On 30/04/2018	Any day expiry		16.58750	16.58750		16.60230	16.60230		20.27	0.00	0.00	0	9.00
£ / R	On 18/06/2018	Foreign Exchange Future		16.72500	16.72500		16.75430	16.75430		20.02	0.00	94,747,125.00	5,665	174,253.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	1,177.11120	1.17711	1,160.81950	1.16082	1,177.111	20.71	0.65	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	47.18550	0.04719	49.66350	0.04966	47.186	23.61	0.06	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future		16.98760	16.98760		17.01570	17.01570		19.33	0.00	0.00	0	13,662.00
£ / R	On 14/12/2018	Foreign Exchange Future		17.24130	17.24130		17.26930	17.26930		18.81	0.00	0.00	0	923.00
£ / R	On 18/03/2019	Foreign Exchange Future		17.51680	17.51680		17.54550	17.54550		18.53	0.00	0.00	0	951.00
£ / R	On 14/06/2019	Foreign Exchange Future		17.78170	17.78170		17.80880	17.80880		18.41	0.00	0.00	0	3,115.00
¥ / R	On 19/03/2018	Foreign Exchange Future		0.11078	0.11078		0.11044	0.11044		27.29	0.00	743,679.57	6,713	1,803.00
¥ / R	On 18/06/2018	Foreign Exchange Future		0.11287	0.11287		0.11253	0.11253		14.61	0.00	731,736.21	6,483	6,483.00
¥ / R	On 17/09/2018	Foreign Exchange Future		0.11495	0.11495		0.11459	0.11459		12.71	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future		0.11701	0.11701		0.11664	0.11664		12.16	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.12432	0.12432		0.12391	0.12391		13.15	0.00	0.00	0	0.00
€ / R	On 15/03/2018	Any day expiry		14.56410	14.56410		14.59230	14.59230		10.18	0.00	0.00	0	63.00
€ / R	On 19/03/2018	Foreign Exchange Future		14.57030	14.57030		14.60080	14.60080		9.66	0.00	276,223,747.40	18,958	70,914.00
€ / R	On 19/03/2018	Foreign Exchange Future	14.45	Put	26.59830	0.02660	26.89510	0.02690	26.598	10.50	0.25	0.00	0	10,000.00
€ / R	On 19/03/2018	Foreign Exchange Future	14.62	Put	98.97240	0.09897	85.76120	0.08576	98.972	10.48	0.61	0.00	0	10,000.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	483.64760	0.48365	454.76280	0.45476	483.648	15.48	0.96	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	532.78520	0.53279	503.48380	0.50348	532.785	16.06	0.97	0.00	0	14,172.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	0.02080	0.00002	0.01690	0.00002	0.021	29.51	0.00	0.00	0	643.00
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	0.02110	0.00002	0.01670	0.00002	0.021	36.10	0.00	0.00	0	620.00
€ / R	On 29/03/2018	Any day expiry		14.60110	14.60110		14.63120	14.63120		11.30	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
€ / R	On 11/04/2018	Any day expiry			14.64600		14.64600		14.67820	14.67820		11.24	0.00	0.00	0	107.00
€ / R	On 30/04/2018	Any day expiry			14.70880		14.70880		14.72660	14.72660		11.49	0.00	0.00	0	16.00
€ / R	On 18/06/2018	Foreign Exchange Future			14.85490		14.85490		14.88530	14.88530		12.13	0.00	179,075,819.50	12,055	96,587.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	22.65980		0.02266		21.20980	0.02121	22.660	12.01	0.06	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	39.51010		0.03951		37.82570	0.03783	39.510	11.66	0.09	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	62.77900		0.06278		60.95860	0.06096	62.779	11.35	0.14	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	118.23520		0.11824		112.49360	0.11249	118.235	11.36	0.23	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.30	Call	687.50230		0.68750		711.61030	0.71161	687.502	11.42	0.75	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.40	Call	619.58400		0.61958		642.53930	0.64254	619.584	11.55	0.71	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	311.72740		0.31173		325.83080	0.32583	311.727	12.44	0.45	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	627.43650		0.62744		608.47400	0.60847	627.437	12.96	0.64	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.63	Call	147.99720		0.14800		156.45420	0.15645	147.997	13.75	0.25	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.00	Call	93.55300		0.09355		99.60100	0.09960	93.553	14.39	0.17	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,639.26540		1.63927		1,612.99790	1.61300	1,639.265	15.11	0.90	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	7.28100		0.00728		7.44220	0.00744	7.281	19.62	0.01	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	1.07480		0.00107		1.18360	0.00118	1.075	21.85	0.00	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.13760		15.13760		15.16710	15.16710		12.79	0.00	756,880.00	50	49,132.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	46.05540		0.04606		43.19150	0.04319	46.055	11.63	0.08	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	172.34080		0.17234		166.08730	0.16609	172.341	11.79	0.22	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	1,031.71620		1.03172		1,014.81280	1.01481	1,031.716	13.81	0.66	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	158.84620		0.15885		167.54310	0.16754	158.846	15.07	0.19	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	24.68180		0.02468		24.32830	0.02433	24.682	18.73	0.03	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.41630		15.41630		15.44600	15.44600		13.20	0.00	0.00	0	2,971.00
€ / R	On 18/03/2019	Foreign Exchange Future			15.72510		15.72510		15.75440	15.75440		13.53	0.00	0.00	0	1,091.00
€ / R	On 14/06/2019	Foreign Exchange Future			15.96110		15.96110		15.98950	15.98950		13.86	0.00	0.00	0	3,542.00
10Y STND	On 17/12/2025	Interest Rate Swap			93.10000		93.10000		93.13000	93.13000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			90.02000		90.02000		90.05000	90.05000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			88.70000		88.70000		88.73000	88.73000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			90.83000		90.83000		90.85000	90.85000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			94.60000		94.60000		94.62000	94.62000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			93.11000		93.11000		93.12000	93.12000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			95.14000		95.14000		95.15000	95.15000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			98.84000		98.84000		98.86000	98.86000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			99.13000		99.13000		99.16000	99.16000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			94.27000		94.27000		94.30000	94.30000			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			100.03000		100.03000		100.02000	100.02000			0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap			100.44000		100.44000		100.44000	100.44000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap			99.40000		99.40000		99.40000	99.40000			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

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
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		98.50000	98.50000		98.49000	98.49000			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		98.82000	98.82000		98.82000	98.82000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		99.15000	99.15000		99.15000	99.15000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap		99.46000	99.46000		99.46000	99.46000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap		99.78000	99.78000		99.78000	99.78000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap		100.65000	100.65000		100.65000	100.65000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap		98.31000	98.31000		98.31000	98.31000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		95.56000	95.56000		95.57000	95.57000			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		94.71000	94.71000		94.71000	94.71000			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		93.81000	93.81000		93.82000	93.82000			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		93.90000	93.90000		93.91000	93.91000			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		96.01000	96.01000		96.03000	96.03000			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap		96.06000	96.06000		96.08000	96.08000			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap		97.18000	97.18000		97.20000	97.20000			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap		99.31000	99.31000		99.33000	99.33000			0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap		100.49000	100.49000		100.52000	100.52000			0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap		95.50000	95.50000		95.53000	95.53000			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future		590.70400	590.70400		590.70700	590.70700			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future		692.52100	692.52100		692.36500	692.36500			0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future		630.77500	630.77500		630.64300	630.64300			0.00	0.00	0	814.00
AU\$ / R	On 15/03/2018	Any day expiry		9.28920	9.28920		9.29410	9.29410		10.58	0.00	0.00	0	4.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future		9.29200	9.29200		9.29780	9.29780		9.39	0.00	58,000,664.00	6,242	4,141.00
AU\$ / R	On 29/03/2018	Any day expiry		9.30270	9.30270		9.31140	9.31140		10.47	0.00	0.00	0	46.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future		9.41060	9.41060		9.41710	9.41710		11.18	0.00	55,635,467.20	5,912	9,183.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future		9.52720	9.52720		9.53340	9.53340		11.82	0.00	0.00	0	400.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future		9.64050	9.64050		9.64600	9.64600		12.76	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future		9.87920	9.87920		9.88540	9.88540		12.97	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future		9.10090	9.10090		9.14030	9.14030		10.57	0.00	4,550,450.00	500	100.00
CAD/ R	On 18/06/2018	Foreign Exchange Future		9.23030	9.23030		9.27090	9.27090		12.48	0.00	4,615,150.00	500	930.00
CAD/ R	On 14/12/2018	Foreign Exchange Future		9.37140	9.37140		9.40930	9.40930		13.02	0.00	0.00	0	0.00
CF CANDO CAHB	On 28/03/2018	Can-Do Future		0.48740	0.48740		0.77430	0.77430			0.00	0.00	0	5,000.00
CF CANDO CAHC	On 28/03/2018	Can-Do Future		0.16320	0.16320		0.34430	0.34430			0.00	0.00	0	5,000.00
CF CANDO CAHE	On 28/03/2018	Can-Do Future		22.80670	22.80670		36.93200	36.93200			0.00	0.00	0	5,000.00

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
CHF / R	On 19/03/2018	Foreign Exchange Future	12.44710		12.44710		12.49850	12.49850		11.06	0.00	0.00	0	1,215.00
CHF / R	On 18/06/2018	Foreign Exchange Future	12.70290		12.70290		12.75510	12.75510		11.68	0.00	673,253.70	53	53.00
CHF / R	On 17/09/2018	Foreign Exchange Future	12.95800		12.95800		13.00940	13.00940		12.32	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future	13.20820		13.20820		13.26090	13.26090		12.93	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.00560		14.00560		14.05930	14.05930		13.76	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	1.86780		1.86780		1.86720	1.86720		10.55	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.88100		1.88100		1.88040	1.88040		12.32	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.89410		1.89410		1.89300	1.89300		12.81	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	1.90690		1.90690		1.90570	1.90570		13.46	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	1.93370		1.93370		1.93240	1.93240		14.10	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future	1.97690		1.97690		1.98190	1.98190		18.50	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.01690		2.01690		2.02190	2.02190		13.06	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.05750		2.05750		2.06210	2.06210		13.80	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.09260		2.09260		2.09730	2.09730		14.43	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.25820		2.25820		2.26330	2.26330		15.12	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	10.35077		79.38840		10.37896	79.20915			0.00	0.00	0	9,466.00
ES33	On 02/08/2018	Bond Future	10.43591		80.85749		10.46515	80.67431			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	10.51662		82.76368		10.51944	82.74281			0.00	0.00	0	7,957.00
ES42	On 02/08/2018	Bond Future	10.59894		84.29517		10.60195	84.27320			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	628.24100		628.24100		628.14500	628.14500			0.00	873,254,990.00	139	474.00

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
HK\$/R	On 19/03/2018	Foreign Exchange Future		1.50310	1.50310		1.50560	1.50560		10.62	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future		1.52620	1.52620		1.52860	1.52860		13.44	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.54660	1.54660		1.54910	1.54910		13.78	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.56520	1.56520		1.56760	1.56760		14.00	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.65820	1.65820		1.66040	1.66040		15.12	0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future		133.30651	133.30651		133.29905	133.29905			0.00	0.00	0	1,033.00
I2025	On 02/08/2018	Bond Future		134.39942	134.39942		134.39108	134.39108			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		100.25540	100.25540		100.44467	100.44467			0.00	0.00	0	1,370.00
I2029	On 02/08/2018	Bond Future		102.11551	102.11551		102.30778	102.30778			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 03/05/2018	Bond Future		103.12456	103.12456		103.11544	103.11544			0.00	0.00	0	6,055.00
I2033	On 02/08/2018	Bond Future		105.03785	105.03785		105.02809	105.02809			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		125.01619	125.01619		125.00474	125.00474			0.00	0.00	0	8,991.00
I2038	On 02/08/2018	Bond Future		125.78285	125.78285		125.77042	125.77042			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		117.78279	117.78279		117.77061	117.77061			0.00	0.00	0	10,874.00
I2046	On 02/08/2018	Bond Future		119.96809	119.96809		119.95516	119.95516			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		124.30850	124.30850		124.29573	124.29573			0.00	0.00	0	9,788.00
I2050	On 02/08/2018	Bond Future		124.88195	124.88195		124.86831	124.86831			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		252.03500	252.03500		252.08100	252.08100			0.00	0.00	0	1,128.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		6.97000	93.03000		6.97000	93.03000			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		6.89000	93.11000		6.89000	93.11000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		6.77000	93.23000		6.77000	93.23000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		6.80000	93.20000		6.80000	93.20000			0.00	0.00	0	35,000.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future		6.86000	93.14000		6.86000	93.14000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future		6.91000	93.09000		6.91000	93.09000			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future		0.11630	0.11630		0.11630	0.11630			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future		0.11520	0.11520		0.11590	0.11590			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future		0.11410	0.11410		0.11550	0.11550			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future		0.11320	0.11320		0.11480	0.11480			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
KES / R	On 14/06/2019	Foreign Exchange Future			0.11160		0.11160		0.11100	0.11100			0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.52870		1.52870		1.53270	1.53270		14.17	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.55290		1.55290		1.55680	1.55680		13.12	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.57680		1.57680		1.58120	1.58120		13.96	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future			1.59850		1.59850		1.60290	1.60290		13.81	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.64820		1.64820		1.65240	1.65240		13.64	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			8.63740		8.63740		8.65090	8.65090		10.21	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			8.74050		8.74050		8.75420	8.75420		12.16	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			8.84160		8.84160		8.85590	8.85590		12.76	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			8.94040		8.94040		8.95440	8.95440		13.56	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.46410		9.46410		9.47630	9.47630		14.01	0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.23660		1.23660		1.23660	1.23660			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.24610		1.24610		1.24610	1.24610			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.25400		1.25400		1.25390	1.25390			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.26030		1.26030		1.26020	1.26020			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.33700		1.33700		1.33680	1.33680			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.39620		1.39620		1.39660	1.39660			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.40200		1.40200		1.40230	1.40230			0.00	1,648,752.00	1,176	1,176.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.40770		1.40770		1.40790	1.40790			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.23650		1.23650		1.23720	1.23720			0.00	0.00	0	190.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.24530		1.24530		1.24590	1.24590			0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.25440		1.25440		1.25500	1.25500			0.00	0.00	0	0.00
R / ¥EN	On 19/03/2018	Foreign Exchange Future			9.02670		9.02670	0.11072	9.05460	9.05460		13.54	0.00	0.00	0	0.00
R / ¥EN	On 19/03/2018	Foreign Exchange Future	9.07	Call	369.39110		0.03694	0.11072	607.78740	0.06078	369.391	13.24	0.38	0.00	0	11,700.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.85980		8.85980	0.11072	8.88660	8.88660		15.55	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	2,944.34780		0.29443	0.11072	2,887.82930	0.28878	2,944.348	15.37	0.50	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.69910		8.69910	0.11072	8.72650	8.72650		16.34	0.00	0.00	0	283.00
R186	On 03/05/2018	Bond Future			8.09088		118.70917		8.09691	118.66877		6.37	0.00	82,740,291.49	697	199,069.00
R186	On 03/05/2018	Bond Future	7.85	Call	453.83000		0.45383		453.10000	0.45310	453.830	6.11	0.28	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.00	Call	822.41000		0.82241		817.03000	0.81703	822.410	6.27	0.42	346,402.15	7	0.00
R186	On 03/05/2018	Bond Future	8.35	Put	499.37000		0.49937		521.82000	0.52182	499.370	6.68	0.27	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.40	Put	421.85000		0.42185		441.96000	0.44196	421.850	6.74	0.24	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.40	Call	2,469.10000		2.46910		2,448.81000	2.44881	2,469.100	6.74	0.76	632,261.63	7	0.00
R186	On 03/05/2018	Bond Future	8.50	Put	297.38000		0.29738		313.18000	0.31318	297.380	6.87	0.18	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.85	Put	78.06000		0.07806		84.12000	0.08412	78.060	7.31	0.06	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	9.30	Call	7,749.49000		7.74949		7,710.31000	7.71031	7,749.490	7.62	0.99	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.72	Put	0.58000		0.00058		0.69000	0.00069	0.580	7.62	0.00	0.00	0	10,640.00

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	9.75	Put	0.46000	0.00046		0.56000	0.00056	0.460	7.62	0.00	0.00	0	3,200.00	
R186	On 02/08/2018	Bond Future			8.11691	115.60562		8.12335	115.56352		6.84	0.00	0.00	0	191.00	
R186	On 02/08/2018	Bond Future	7.50	Call	468.24000	0.46824		464.59000	0.46459	468.240	6.31	0.19	0.00	0	1,470.00	
R186	On 02/08/2018	Bond Future	8.25	Call	2,460.50000	2.46050		2,446.07000	2.44607	2,460.500	7.00	0.58	0.00	0	1,470.00	
R186	On 01/11/2018	Bond Future			8.13936	117.77208		8.14583	117.73083		6.77	0.00	0.00	0	0.00	
R186	On 01/11/2018	Bond Future	7.96	Call	1,978.44000	1.97844		1,965.74000	1.96574	1,978.440	6.68	0.44	0.00	0	5,000.00	
R186	On 01/11/2018	Bond Future	8.46	Call	3,766.05000	3.76605		3,747.62000	3.74762	3,766.050	7.09	0.63	0.00	0	5,000.00	
R186	On 01/11/2018	Bond Future	9.14	Put	728.10000	0.72810		742.21000	0.74221	728.100	7.65	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			306.11578	306.11578		306.10373	306.10373			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			236.13129	236.13129		236.10920	236.10920		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			7.40249	102.82236		7.40227	102.82325		4.01	0.00	233,098,290.12	2,267	72,254.00	
R2023	On 03/05/2018	Bond Future	9.19	Put	0.01000	0.00001		0.02000	0.00002	0.010	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			8.54640	98.12458		8.54764	98.11575		8.60	0.00	0.00	0	90,182.00	
R2030	On 02/08/2018	Bond Future			8.58445	95.93466		8.58585	95.92485		9.28	0.00	0.00	0	127.00	
R2030	On 02/08/2018	Bond Future	8.51	Call	1,935.65000	1.93565		1,939.67000	1.93967	1,935.650	9.17	0.47	0.00	0	7,850.00	
R2030	On 02/08/2018	Bond Future	8.91	Call	3,579.01000	3.57901		3,582.18000	3.58218	3,579.010	9.71	0.66	0.00	0	7,850.00	
R2030	On 02/08/2018	Bond Future	9.50	Put	499.29000	0.49929		505.94000	0.50594	499.290	10.55	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			8.75167	96.85318		8.75302	96.84274		9.73	0.00	0.00	0	61,647.00	
R2032	On 02/08/2018	Bond Future			8.78995	98.64538		8.79144	98.63402		10.07	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			8.94721	101.01955		8.95360	100.96479		13.54	0.00	0.00	0	66,923.00	
R2035	On 03/05/2018	Bond Future	8.75	Call	1,327.98000	1.32798		1,326.72000	1.32672	1,327.980	13.78	0.38	0.00	0	1,000.00	
R2035	On 03/05/2018	Bond Future	9.25	Put	989.48000	0.98948		1,023.62000	1.02362	989.480	13.66	0.30	0.00	0	1,000.00	
R2035	On 02/08/2018	Bond Future			8.98735	102.88888		8.99403	102.83230		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			9.03478	97.46591		9.04132	97.40950		11.23	0.00	0.00	0	48,150.00	
R2037	On 02/08/2018	Bond Future			9.07940	95.01343		9.08623	94.95518		12.17	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	

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
R204	On 03/05/2018	Bond Future			6.25895		104.06595		6.22726	104.08519		0.34	0.00	0.00	0	21,652.00
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			9.11501		101.30674		9.11649	101.29296		11.85	0.00	0.00	0	39,345.00
R2040	On 03/05/2018	Bond Future	8.50	Call	138.29000		0.13829		141.97000	0.14197	138.290	10.77	0.08	0.00	0	1,011.00
R2040	On 03/05/2018	Bond Future	9.00	Call	1,267.35000		1.26735		1,274.20000	1.27420	1,267.350	11.67	0.41	0.00	0	1,239.00
R2040	On 03/05/2018	Bond Future	10.00	Call	7,857.34000		7.85734		7,848.74000	7.84874	7,857.340	13.92	0.94	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			9.16010		98.67496		9.16170	98.66022		12.84	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			9.16448		98.24837		9.16592	98.23470		12.55	0.00	91,370,984.10	930	24,547.00
R2044	On 02/08/2018	Bond Future			9.20858		95.68522		9.21014	95.67055		13.61	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			9.12602		97.78557		9.12725	97.77344		13.09	0.00	0.00	0	90,984.00
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			6.62669		103.22933		6.61756	103.24380		1.04	0.00	0.00	0	23,532.00
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			6.96206		100.14370		6.96065	100.14733		2.18	0.00	0.00	0	35,809.00
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			8.94601		76.79473		8.95240	76.74838		11.74	0.00	0.00	0	81,127.00
R209	On 03/05/2018	Bond Future	8.95	Call	1,335.19000		1.33519		1,344.86000	1.34486	1,335.190	11.65	0.51	0.00	0	1,321.00
R209	On 03/05/2018	Bond Future	9.19	Call	2,408.80000		2.40880		2,408.79000	2.40879	2,408.800	12.18	0.70	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.30	Call	2,986.04000		2.98604		2,979.07000	2.97907	2,986.040	12.44	0.77	0.00	0	1,321.00
R209	On 03/05/2018	Bond Future	9.47	Put	279.54000		0.27954		308.50000	0.30850	279.540	12.83	0.15	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.75	Call	5,630.58000		5.63058		5,600.15000	5.60015	5,630.580	13.47	0.94	0.00	0	435.00
R209	On 03/05/2018	Bond Future	9.77	Put	101.64000		0.10164		116.84000	0.11684	101.640	13.52	0.06	0.00	0	250.00
R209	On 03/05/2018	Bond Future	10.00	Put	45.38000		0.04538		49.07000	0.04907	45.380	14.05	0.03	0.00	0	11,067.00
R209	On 03/05/2018	Bond Future	10.22	Put	15.96000		0.01596		17.57000	0.01757	15.960	14.05	0.01	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	0.94000		0.00094		1.08000	0.00108	0.940	14.05	0.00	0.00	0	435.00
R209	On 02/08/2018	Bond Future			8.98321		78.21578		8.98986	78.16797		12.20	0.00	0.00	0	816.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 02/08/2018	Bond Future	9.66	Call	5,502.36000		5.50236	5,465.12000	5.46512	5,502.360		13.43	0.78	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	323.74000		0.32374	328.38000	0.32838	323.740		14.06	0.10	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	74.88000		0.07488	76.20000	0.07620	74.880		14.06	0.03	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.01980		76.53281	9.02648	76.48520			12.77	0.00	0.00	0	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			187.11537		187.11537	187.43126	187.43126				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			155.21326		155.21326	155.15187	155.15187				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			8.62363		88.85018	8.62980	88.80696			9.44	0.00	0.00	0	44,803.00
R213	On 02/08/2018	Bond Future			8.65688		90.49431	8.66335	90.44958			9.81	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			9.08058		76.53108	9.08179	76.52181			12.66	0.00	0.00	0	47,218.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future			21,800.30000		21,800.30000	21,819.31000	21,819.31000				0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future			8.99890		8.99890	8.99950	8.99950			9.50	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future			9.12830		9.12830	9.12870	9.12870			11.59	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future			9.25550		9.25550	9.25500	9.25500			12.14	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future			9.37600		9.37600	9.37580	9.37580			12.72	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future			9.95920		9.95920	9.95740	9.95740			13.41	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future			3.03420		3.03420	3.05200	3.05200			8.85	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future			2.98970		2.98970	3.01010	3.01010			11.09	0.00	0.00	0	6,380.00
TRY / R	On 17/09/2018	Foreign Exchange Future			2.94520		2.94520	2.96710	2.96710			11.77	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future			2.90000		2.90000	2.92170	2.92170			12.47	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future			2.90340		2.90340	2.92530	2.92530			13.32	0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future			1.22290		1.22290	1.22130	1.22130				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ZMW / R	On 18/06/2018		Foreign Exchange Future	1.20600	1.20600	1.20420	1.20420			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018		Foreign Exchange Future	1.18850	1.18850	1.18660	1.18660			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018		Foreign Exchange Future	1.16770	1.16770	1.16570	1.16570			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 :											4,102,896,282.97	252,872	7 678 850.00
Grand Total:											4,102,896,282.97	252,872	7 678 850.00