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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/01/2018

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 04/01/2018	Any day expiry	12.29800	12.29800		12.33880	12.33880		19.62	0.00	2,398,110.00	195	0.00
\$ / R	On 08/01/2018	Any day expiry	12.30370	12.30370		12.34270	12.34270		14.44	0.00	0.00	0	0.00
\$ / R	On 08/01/2018	Any day expiry	13.25	Put	946.65170	0.94665	907.78350	0.90778	946.652	26.07	1.00	0.00	20,000.00
\$ / R	On 09/01/2018	Any day expiry	12.29990	12.29990		12.34460	12.34460		14.53	0.00	0.00	0	220.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	900.83590	0.90084	856.60000	0.85660	900.836	24.19	0.99	0.00	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	0.03320	0.00003	0.01860	0.00002	0.033	43.89	0.00	0.00	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	0.05350	0.00005	0.02580	0.00003	0.053	47.18	0.00	0.00	1,000.00
\$ / R	On 10/01/2018	Any day expiry	12.30180	12.30180		12.34660	12.34660		14.59	0.00	0.00	0	1,126.00
\$ / R	On 12/01/2018	Any day expiry	12.30570	12.30570		12.35040	12.35040		14.64	0.00	2,972,807.30	241	0.00
\$ / R	On 15/01/2018	Any day expiry	12.31150	12.31150		12.35600	12.35600		13.84	0.00	0.00	0	649.00
\$ / R	On 15/01/2018	Any day expiry	12.39	Put	165.96700	0.16597	139.15590	0.13916	165.967	14.35	0.60	0.00	277.00
\$ / R	On 15/01/2018	Any day expiry	12.46	Call	65.88420	0.06588	79.24120	0.07924	65.884	14.75	0.32	0.00	277.00
\$ / R	On 15/01/2018	Any day expiry	12.72	Put	430.02260	0.43002	388.69660	0.38870	430.023	16.23	0.87	0.00	427.00
\$ / R	On 15/01/2018	Any day expiry	12.83	Call	13.19980	0.01320	14.49240	0.01449	13.200	16.86	0.08	0.00	427.00
\$ / R	On 15/01/2018	Any day expiry	13.50	Put	1,190.00150	1.19000	1,145.45900	1.14546	1,190.001	22.42	0.99	0.00	238.00
\$ / R	On 15/01/2018	Any day expiry	13.75	Call	0.61800	0.00062	0.62370	0.00062	0.618	23.80	0.00	0.00	238.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 15/01/2018	Any day expiry	14.12	Call	0.16230	0.00016	0.14710	0.00015	0.162	25.56	0.00	0.00	0	50,000.00
\$ / R	On 16/01/2018	Any day expiry			12.31340	12.31340	12.35790	12.35790		13.92	0.00	0.00	0	500.00
\$ / R	On 18/01/2018	Any day expiry			12.31710	12.31710	12.36170	12.36170		14.04	0.00	0.00	0	241.00
\$ / R	On 18/01/2018	Any day expiry	13.90	Put	1,583.38810	1.58339	1,538.85470	1.53885	1,583.388	22.32	1.00	0.00	0	20,000.00
\$ / R	On 19/01/2018	Any day expiry			12.31900	12.31900	12.36360	12.36360		14.12	0.00	0.00	0	0.00
\$ / R	On 25/01/2018	Any day expiry			12.33010	12.33010	12.37490	12.37490		14.22	0.00	0.00	0	70.00
\$ / R	On 31/01/2018	Any day expiry			12.34130	12.34130	12.38620	12.38620		14.15	0.00	235,763.00	19	144,845.00
\$ / R	On 31/01/2018	Any day expiry	12.25	Put	141.91730	0.14192	124.26860	0.12427	141.917	13.79	0.41	0.00	0	440.00
\$ / R	On 31/01/2018	Any day expiry	12.36	Call	180.93890	0.18094	203.42130	0.20342	180.939	14.19	0.49	0.00	0	440.00
\$ / R	On 31/01/2018	Any day expiry	12.80	Put	518.58470	0.51858	484.25250	0.48425	518.585	15.84	0.80	0.00	0	25,000.00
\$ / R	On 31/01/2018	Any day expiry	13.16	Put	841.83990	0.84184	800.73970	0.80074	841.840	17.19	0.91	0.00	0	19,500.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	926.95610	0.92696	884.45680	0.88446	926.956	17.53	0.93	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	946.02270	0.94602	903.26320	0.90326	946.023	17.60	0.93	0.00	0	2,883.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	974.71440	0.97471	931.59450	0.93159	974.714	17.71	0.94	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	1,071.04600	1.07105	1,026.96620	1.02697	1,071.046	18.09	0.95	0.00	0	168,000.00
\$ / R	On 31/01/2018	Any day expiry	13.90	Call	3.79790	0.00380	3.42890	0.00343	3.798	20.14	0.02	0.00	0	42,000.00
\$ / R	On 31/01/2018	Any day expiry	14.00	Call	3.07880	0.00308	2.75260	0.00275	3.079	20.57	0.01	0.00	0	23,300.00
\$ / R	On 31/01/2018	Any day expiry	14.25	Call	1.87460	0.00187	1.63890	0.00164	1.875	21.66	0.01	0.00	0	29,000.00
\$ / R	On 01/02/2018	Any day expiry			12.34310	12.34310	12.38810	12.38810		14.18	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	12.57	Put	339.49540	0.33950	310.41490	0.31041	339.495	15.01	0.66	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	13.04	Put	731.03550	0.73104	692.49180	0.69249	731.036	16.75	0.88	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	832.49860	0.83250	791.28940	0.79129	832.499	17.14	0.90	0.00	0	3,496.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	0.46610	0.00047	0.43370	0.00043	0.466	25.76	0.00	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	0.34330	0.00034	0.36390	0.00036	0.343	27.19	0.00	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.79	Call	0.27050	0.00027	0.32140	0.00032	0.271	28.47	0.00	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	15.88	Call	0.25160	0.00025	0.31030	0.00031	0.252	28.90	0.00	0.00	0	773.00
\$ / R	On 02/02/2018	Any day expiry			12.34500	12.34500	12.38990	12.38990		14.21	0.00	0.00	0	0.00
\$ / R	On 06/02/2018	Any day expiry			12.35240	12.35240	12.39740	12.39740		14.09	0.00	0.00	0	0.00
\$ / R	On 06/02/2018	Any day expiry	13.20	Put	876.12840	0.87613	837.38930	0.83739	876.128	16.80	0.90	0.00	0	35,000.00
\$ / R	On 06/02/2018	Any day expiry	13.80	Put	1,453.74300	1.45374	1,410.17120	1.41017	1,453.743	18.43	0.98	0.00	0	35,000.00
\$ / R	On 08/02/2018	Any day expiry			12.35620	12.35620	12.40110	12.40110		14.17	0.00	0.00	0	0.00
\$ / R	On 08/02/2018	Any day expiry	13.16	Put	838.86580	0.83887	802.39880	0.80240	838.866	16.63	0.88	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	13.86	Put	1,509.63460	1.50963	1,467.20870	1.46721	1,509.635	18.29	0.98	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	15.05	Call	1.16910	0.00117	1.09380	0.00109	1.169	23.84	0.00	0.00	0	1,880.00
\$ / R	On 12/02/2018	Any day expiry			12.36340	12.36340	12.40840	12.40840		14.11	0.00	0.00	0	0.00
\$ / R	On 12/02/2018	Any day expiry	13.75	Put	1,396.77190	1.39677	1,355.59660	1.35560	1,396.772	17.82	0.96	0.00	0	20,000.00
\$ / R	On 12/02/2018	Any day expiry	13.90	Put	1,544.18530	1.54419	1,501.80120	1.50180	1,544.185	18.36	0.97	0.00	0	20,000.00
\$ / R	On 13/02/2018	Any day expiry			12.36530	12.36530	12.41030	12.41030		14.16	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			12.36890	12.36890	12.41390	12.41390		14.21	0.00	0.00	0	10.00
\$ / R	On 16/02/2018	Any day expiry			12.37070	12.37070	12.41580	12.41580		14.25	0.00	0.00	0	0.00
\$ / R	On 16/02/2018	Any day expiry	14.20	Put	1,835.69420	1.83569	1,791.81820	1.79182	1,835.694	19.50	0.98	0.00	0	20,000.00
\$ / R	On 28/02/2018	Any day expiry			12.39260	12.39260	12.43770	12.43770		14.36	0.00	0.00	0	1,000.00
\$ / R	On 28/02/2018	Any day expiry	13.80	Call	25.36480	0.02536	29.24930	0.02925	25.365	18.15	0.07	0.00	0	8,500.00
\$ / R	On 28/02/2018	Any day expiry	14.18	Put	1,800.44350	1.80044	1,757.28220	1.75728	1,800.444	19.00	0.96	0.00	0	2,186.00

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 01/03/2018	Any day expiry		12.39450	12.39450		12.43960	12.43960		14.37	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry		12.39630	12.39630		12.44140	12.44140		14.40	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry	13.40	Put	1,059.08910	1.05909	1,020.60710	1.02061	1,059.089	17.25	0.87	0.00	0	100,000.00
\$ / R	On 15/03/2018	Any day expiry		12.41960	12.41960		12.46480	12.46480		14.43	0.00	0.00	0	5,397.00
\$ / R	On 19/03/2018	Foreign Exchange Future		12.42670	12.42670		12.47200	12.47200		14.39	0.00	675,005,917.30	54,319	1,042,067.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	131.30560	0.13131	118.17010	0.11817	131.306	13.55	0.27	71,228,485.44	21,000	248,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.13	Put	179.16730	0.17917	162.74650	0.16275	179.167	13.82	0.34	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.25	Put	231.49400	0.23149	211.95920	0.21196	231.494	14.08	0.40	0.00	0	3,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	286.21700	0.28622	263.84240	0.26384	286.217	14.31	0.45	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	307.67500	0.30767	284.28440	0.28428	307.675	14.39	0.47	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	366.59110	0.36659	339.98130	0.33998	366.591	14.68	0.52	0.00	0	25,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.57	Put	410.65360	0.41065	382.59610	0.38260	410.654	14.89	0.55	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Call	224.84150	0.22484	239.61760	0.23962	224.842	15.26	0.39	0.00	0	11,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Put	498.14150	0.49814	467.61760	0.46762	498.142	15.26	0.61	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.75	Call	210.29700	0.21030	224.20330	0.22420	210.297	15.41	0.37	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.82	Put	584.77950	0.58478	552.23850	0.55224	584.779	15.61	0.66	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	676.36030	0.67636	642.04220	0.64204	676.360	15.96	0.70	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.95	Call	160.89300	0.16089	171.73890	0.17174	160.893	15.99	0.30	0.00	0	13,200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Call	150.49680	0.15050	160.67970	0.16068	150.497	16.14	0.28	145,672,286.76	42,000	21,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	723.79680	0.72380	688.67970	0.68868	723.797	16.14	0.72	0.00	0	100,016.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Put	887.30750	0.88731	850.52000	0.85052	887.308	16.63	0.78	0.00	0	1,073.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Call	114.00750	0.11401	122.52000	0.12252	114.008	16.63	0.22	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.21	Put	895.73600	0.89574	858.86270	0.85886	895.736	16.66	0.78	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	904.18820	0.90419	867.22840	0.86723	904.188	16.68	0.78	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	929.67020	0.92967	892.46020	0.89246	929.670	16.76	0.79	0.00	0	45,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.32	Put	989.84680	0.98985	952.08120	0.95208	989.847	16.93	0.81	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.35	Call	92.62660	0.09263	99.93810	0.09994	92.627	17.00	0.18	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	1,042.17060	1.04217	1,003.96670	1.00397	1,042.171	17.08	0.82	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	1,059.75500	1.05975	1,021.40980	1.02141	1,059.755	17.13	0.83	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	75.36210	0.07536	81.66370	0.08166	75.362	17.38	0.15	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	1,148.66210	1.14866	1,109.66370	1.10966	1,148.662	17.38	0.85	0.00	0	17,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.52	Put	1,166.62870	1.16663	1,127.50700	1.12751	1,166.629	17.43	0.85	0.00	0	7,200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	1,239.05480	1.23905	1,199.47270	1.19947	1,239.055	17.63	0.86	0.00	0	200,389.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.66	Call	60.51590	0.06052	66.01960	0.06602	60.516	17.77	0.13	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.70	Call	56.93600	0.05694	62.63430	0.06263	56.936	17.83	0.12	0.00	0	25,150.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.74	Put	1,366.86170	1.36686	1,326.89780	1.32690	1,366.862	17.89	0.89	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	51.94870	0.05195	57.11020	0.05711	51.949	17.92	0.11	0.00	0	4,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.79	Call	49.61910	0.04962	54.52690	0.05453	49.619	17.97	0.11	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.84	Put	1,459.26100	1.45926	1,418.46960	1.41847	1,459.261	18.05	0.90	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	1,524.58350	1.52458	1,483.27790	1.48328	1,524.584	18.16	0.91	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Call	40.03560	0.04004	43.89220	0.04389	40.036	18.20	0.09	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Put	1,543.33560	1.54334	1,501.89220	1.50189	1,543.336	18.20	0.91	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.95	Put	1,562.12510	1.56213	1,520.54870	1.52055	1,562.125	18.23	0.91	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.98	Put	1,590.37810	1.59038	1,548.60660	1.54861	1,590.378	18.27	0.92	0.00	0	200.00

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\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	35.95660	0.03596	39.36150	0.03936	35.957	18.31	0.08	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.02	Call	34.86890	0.03487	38.15300	0.03815	34.869	18.34	0.08	0.00	0	55.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05	Put	1,656.59950	1.65660	1,614.40860	1.61441	1,656.600	18.39	0.93	0.00	0	500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.07	Call	32.29210	0.03229	35.28910	0.03529	32.292	18.42	0.07	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.12	Call	29.90530	0.02991	32.63780	0.03264	29.905	18.50	0.07	0.00	0	4,951.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.16	Put	1,761.42480	1.76142	1,718.65830	1.71866	1,761.425	18.56	0.94	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	1,780.57460	1.78057	1,737.71360	1.73771	1,780.575	18.59	0.94	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Call	26.45030	0.02645	28.79840	0.02880	26.450	18.62	0.06	0.00	0	73.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.22	Put	1,818.95110	1.81895	1,775.91050	1.77591	1,818.951	18.66	0.94	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.42	Call	18.88900	0.01889	20.40380	0.02040	18.889	18.97	0.04	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.44	Call	18.32190	0.01832	19.77440	0.01977	18.322	19.01	0.04	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	18.04470	0.01804	19.46730	0.01947	18.045	19.02	0.04	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	2,080.27800	2.08028	2,036.28580	2.03629	2,080.278	19.09	0.96	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	2,090.02150	2.09002	2,046.00150	2.04600	2,090.021	19.10	0.96	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Call	16.72150	0.01672	18.00150	0.01800	16.722	19.10	0.04	0.00	0	10,490.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	2,109.52100	2.10952	2,065.44720	2.06545	2,109.521	19.13	0.96	0.00	0	850.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.54	Call	15.73540	0.01574	16.90960	0.01691	15.735	19.17	0.04	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.57	Call	15.03480	0.01503	16.13470	0.01613	15.035	19.21	0.04	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.60	Call	14.36630	0.01437	15.39570	0.01540	14.366	19.26	0.03	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	11.45650	0.01146	12.18440	0.01218	11.457	19.50	0.03	0.00	0	25,047.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	9.71610	0.00972	10.27040	0.01027	9.716	19.67	0.02	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	9.15500	0.00916	9.65310	0.00965	9.155	19.74	0.02	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	9.10030	0.00910	9.50490	0.00950	9.100	19.78	0.02	0.00	0	18,718.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.95	Call	8.88810	0.00889	8.93540	0.00894	8.888	19.95	0.02	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	8.63720	0.00864	8.68750	0.00869	8.637	20.17	0.02	0.00	0	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	8.13490	0.00813	8.19230	0.00819	8.135	20.64	0.02	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	7.54590	0.00755	7.61330	0.00761	7.546	21.28	0.02	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	6.90150	0.00690	6.98160	0.00698	6.901	22.13	0.02	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	6.78880	0.00679	6.87140	0.00687	6.789	22.30	0.02	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	6.60330	0.00660	6.69030	0.00669	6.603	22.60	0.02	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	6.31610	0.00632	6.41020	0.00641	6.316	23.11	0.01	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	5.72380	0.00572	5.83600	0.00584	5.724	24.44	0.01	0.00	0	13,176.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	5.06040	0.00506	5.60710	0.00561	5.060	24.86	0.01	0.00	0	225,000.00
\$ / R	On 29/03/2018	Any day expiry	12.44430		12.44430	12.44430	12.48980	12.48980		14.57	0.00	0.00	0	1,199.00
\$ / R	On 24/04/2018	Any day expiry	12.49020		12.49020	12.49020	12.53630	12.53630		14.62	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry	12.49190		12.49190	12.49190	12.53810	12.53810		14.62	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	2,533.12090	2.53312	2,491.13650	2.49114	2,533.121	19.24	0.95	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	15.52020	0.01552	14.50450	0.01450	15.520	21.70	0.03	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry	12.50070		12.50070	12.50070	12.54700	12.54700		14.58	0.00	0.00	0	110.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	1,409.07110	1.40907	1,369.20440	1.36920	1,409.071	17.63	0.83	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	24.32020	0.02432	26.30090	0.02630	24.320	19.89	0.04	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	18.38070	0.01838	17.92340	0.01792	18.381	21.05	0.03	0.00	0	500.00
\$ / R	On 09/05/2018	Any day expiry	12.51650		12.51650	12.51650	12.56310	12.56310		14.56	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	566.96310	0.56696	535.64920	0.53565	566.963	15.14	0.56	0.00	0	1,880.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	1,459.41090	1.45941	1,419.26880	1.41927	1,459.411	17.64	0.83	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	21.99270	0.02199	21.59440	0.02159	21.993	20.67	0.04	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			12.52000	12.52000	12.56670	12.56670		14.57	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			12.52530	12.52530	12.57200	12.57200		14.54	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	576.29410	0.57629	544.79230	0.54479	576.294	15.13	0.56	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	2,039.32650	2.03933	1,997.36280	1.99736	2,039.326	18.55	0.90	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	21.51040	0.02151	20.52520	0.02053	21.510	20.74	0.04	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			12.52710	12.52710	12.57380	12.57380		14.55	0.00	0.00	0	0.00
\$ / R	On 31/05/2018	Any day expiry			12.55520	12.55520	12.60240	12.60240		14.63	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,402.48690	1.40249	1,361.83790	1.36184	1,402.487	17.39	0.79	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	36.33310	0.03633	37.59960	0.03760	36.333	19.74	0.06	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	24.16860	0.02417	23.29370	0.02329	24.169	20.31	0.04	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			12.58690	12.58690	12.63450	12.63450		14.68	0.00	11,340,796.90	901	173,905.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	34.25720	0.03426	32.05220	0.03205	34.257	13.68	0.07	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	78.44620	0.07845	69.88850	0.06989	78.446	12.80	0.14	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	213.31020	0.21331	197.15180	0.19715	213.310	13.56	0.28	0.00	0	20,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	260.47140	0.26047	241.91890	0.24192	260.471	13.78	0.32	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	317.72560	0.31773	296.57370	0.29657	317.726	14.02	0.37	0.00	0	84,749.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	341.42820	0.34143	319.27860	0.31928	341.428	14.12	0.39	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	391.55670	0.39156	367.44220	0.36744	391.557	14.31	0.42	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	445.22700	0.44523	419.19120	0.41919	445.227	14.49	0.45	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	595.38410	0.59538	564.54420	0.56454	595.384	15.01	0.53	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	736.78560	0.73679	702.98150	0.70298	736.786	15.46	0.59	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	765.05760	0.76506	730.73760	0.73074	765.058	15.55	0.60	0.00	0	30,358.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	800.95450	0.80095	766.00900	0.76601	800.954	15.66	0.61	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	889.51400	0.88951	853.16290	0.85316	889.514	15.92	0.64	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	912.15740	0.91216	875.47770	0.87548	912.157	15.98	0.65	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	927.36190	0.92736	890.46340	0.89046	927.362	16.02	0.66	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	988.85010	0.98885	951.27010	0.95127	988.850	16.19	0.67	0.00	0	25,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,115.37790	1.11538	1,076.69270	1.07669	1,115.378	16.52	0.71	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,131.51740	1.13152	1,092.70500	1.09270	1,131.517	16.57	0.71	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,147.72510	1.14773	1,108.79080	1.10879	1,147.725	16.61	0.72	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,262.99960	1.26300	1,223.25530	1.22326	1,263.000	16.90	0.74	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,355.62620	1.35563	1,315.32220	1.31532	1,355.626	17.13	0.76	0.00	0	84,749.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,398.27810	1.39828	1,357.73600	1.35774	1,398.278	17.23	0.77	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,406.84700	1.40685	1,366.26120	1.36626	1,406.847	17.25	0.77	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,424.02280	1.42402	1,383.34570	1.38335	1,424.023	17.29	0.77	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,432.63210	1.43263	1,391.90750	1.39191	1,432.632	17.31	0.78	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,483.79900	1.48380	1,443.54540	1.44355	1,483.799	17.41	0.79	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,569.85380	1.56985	1,529.14180	1.52914	1,569.854	17.55	0.80	0.00	0	6,130.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	1,657.09780	1.65710	1,615.96300	1.61596	1,657.098	17.70	0.81	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	1,789.98270	1.78998	1,748.27420	1.74827	1,789.983	17.92	0.83	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	100.49420	0.10049	105.48100	0.10548	100.494	18.34	0.14	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	86.71800	0.08672	91.21850	0.09122	86.718	18.61	0.12	0.00	0	50.00

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	14.81	Call	79.97420	0.07997	84.23150	0.08423	79.974	18.75	0.11	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	68.70590	0.06871	72.54850	0.07255	68.706	19.04	0.10	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	62.89330	0.06289	66.62910	0.06663	62.893	19.19	0.09	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	61.11500	0.06112	65.11140	0.06511	61.115	19.21	0.09	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	56.61320	0.05661	60.76550	0.06077	56.613	19.27	0.08	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	52.43780	0.05244	55.31340	0.05531	52.438	19.32	0.08	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	46.29050	0.04629	47.35720	0.04736	46.291	19.41	0.07	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	43.28200	0.04328	43.50170	0.04350	43.282	19.46	0.06	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	42.05320	0.04205	41.93470	0.04193	42.053	19.48	0.06	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	32.75790	0.03276	30.30330	0.03030	32.758	19.66	0.05	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	22.96820	0.02297	18.67430	0.01867	22.968	19.91	0.04	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	18.61070	0.01861	13.83340	0.01383	18.611	20.06	0.03	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	18.04770	0.01805	13.26960	0.01327	18.048	20.08	0.03	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	16.43480	0.01643	11.92070	0.01192	16.435	20.08	0.03	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	15.86530	0.01587	11.46840	0.01147	15.865	20.08	0.03	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	13.60390	0.01360	9.68730	0.00969	13.604	20.08	0.02	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	9.83570	0.00984	6.78340	0.00678	9.836	20.08	0.02	0.00	0	84,749.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	8.92330	0.00892	6.09480	0.00609	8.923	20.08	0.02	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	6.89290	0.00689	4.58750	0.00459	6.893	20.08	0.01	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.28	Call	6.31920	0.00632	4.16890	0.00417	6.319	20.08	0.01	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	5.57760	0.00558	3.63330	0.00363	5.578	20.08	0.01	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			12.60620	12.60620	12.65420	12.65420		14.68	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,396.97270	1.39697	1,356.35920	1.35636	1,396.973	17.18	0.76	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	41.03270	0.04103	48.18550	0.04819	41.033	19.05	0.06	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	23.19750	0.02320	30.39850	0.03040	23.198	18.98	0.04	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.61150	12.61150	12.65950	12.65950		14.65	0.00	0.00	0	100.00
\$ / R	On 20/07/2018	Any day expiry			12.64280	12.64280	12.69120	12.69120		14.75	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.64970	12.64970	12.69820	12.69820		14.73	0.00	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.19	Put	1,723.00750	1.72301	1,682.06600	1.68207	1,723.008	17.62	0.79	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	1,951.41800	1.95142	1,909.49830	1.90950	1,951.418	17.99	0.82	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.72	Call	58.63040	0.05863	66.72740	0.06673	58.630	19.44	0.08	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	49.11480	0.04911	58.10360	0.05810	49.115	19.60	0.06	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.65150	12.65150	12.70000	12.70000		14.74	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			12.66180	12.66180	12.71050	12.71050		14.73	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,391.88960	1.39189	1,352.04460	1.35204	1,391.890	16.98	0.73	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	61.40050	0.06140	69.05880	0.06906	61.401	19.66	0.08	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	43.47990	0.04348	52.27500	0.05228	43.480	20.19	0.06	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.67390	12.67390	12.72280	12.72280		14.72	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	382.01690	0.38202	359.46650	0.35947	382.017	14.14	0.38	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,440.95670	1.44096	1,400.69460	1.40069	1,440.957	17.06	0.73	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	54.67410	0.05467	62.42030	0.06242	54.674	20.21	0.07	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.68430	12.68430	12.73330	12.73330		14.79	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.71540	12.71540	12.76490	12.76490		14.78	0.00	0.00	0	1,336.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,387.72290	1.38772	1,347.61210	1.34761	1,387.723	16.82	0.70	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 31/08/2018	Any day expiry	16.05	Call	79.63380	0.07963	85.68750	0.08569	79.634	20.13	0.09	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	60.75630	0.06076	68.57190	0.06857	60.756	20.83	0.07	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			12.74480	12.74480	12.79470	12.79470		14.82	0.00	140,192.80	11	4,677.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	60.36960	0.06037	55.15340	0.05515	60.370	13.49	0.09	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	185.23640	0.18524	170.15270	0.17015	185.236	13.31	0.22	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	551.91130	0.55191	524.26310	0.52426	551.911	14.58	0.44	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	574.61950	0.57462	546.40440	0.54640	574.619	14.64	0.45	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	694.67970	0.69468	663.66810	0.66367	694.680	14.99	0.50	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	963.64090	0.96364	928.00230	0.92800	963.641	15.71	0.59	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	359.34330	0.35934	370.02300	0.37002	359.343	16.43	0.33	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	95.60880	0.09561	101.49900	0.10150	95.609	19.87	0.10	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	92.53440	0.09253	98.48590	0.09849	92.534	19.98	0.10	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	88.37140	0.08837	94.40540	0.09441	88.371	20.14	0.09	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	82.60190	0.08260	88.74580	0.08875	82.602	20.38	0.09	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.76380	12.76380	12.81400	12.81400		14.82	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,383.02790	1.38303	1,342.94320	1.34294	1,383.028	16.67	0.68	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	93.82000	0.09382	99.88660	0.09989	93.820	20.33	0.10	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	70.37860	0.07038	77.36410	0.07736	70.379	20.91	0.07	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.80970	12.80970	12.86070	12.86070		14.86	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.81650	12.81650	12.86760	12.86760		14.85	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.81980	12.81980	12.87100	12.87100		14.85	0.00	0.00	0	0.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,378.48180	1.37848	1,338.86700	1.33887	1,378.482	16.52	0.66	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	110.68070	0.11068	116.99030	0.11699	110.681	20.51	0.10	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	80.99330	0.08099	87.76930	0.08777	80.993	20.81	0.08	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.82820	12.82820	12.87960	12.87960		14.84	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	253.74590	0.25375	236.54060	0.23654	253.746	13.51	0.25	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,424.80760	1.42481	1,384.86070	1.38486	1,424.808	16.59	0.67	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	96.74460	0.09674	104.46920	0.10447	96.745	20.77	0.09	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.84170	12.84170	12.89340	12.89340		14.91	0.00	0.00	0	70.00
\$ / R	On 30/11/2018	Any day expiry			12.87020	12.87020	12.92260	12.92260		14.89	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,374.77350	1.37477	1,335.44830	1.33545	1,374.774	16.40	0.64	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	124.11850	0.12412	129.76840	0.12977	124.119	20.68	0.11	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	84.35410	0.08435	90.03320	0.09003	84.354	20.68	0.08	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			12.88870	12.88870	12.94160	12.94160		14.94	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,259.08130	1.25908	1,220.97860	1.22098	1,259.081	16.11	0.61	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	185.13070	0.18513	192.26690	0.19227	185.131	18.87	0.16	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			12.89380	12.89380	12.94670	12.94670		14.94	0.00	0.00	0	11,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.96	Put	785.51360	0.78551	754.46200	0.75446	785.514	15.03	0.48	0.00	0	23,443.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.24	Call	96.36840	0.09637	104.95490	0.10495	96.368	20.57	0.09	0.00	0	23,443.00
\$ / R	On 31/12/2018	Any day expiry			12.92230	12.92230	12.97600	12.97600		14.91	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,370.18960	1.37019	1,331.04230	1.33104	1,370.190	16.27	0.63	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	128.74940	0.12875	139.38760	0.13939	128.749	20.46	0.11	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	87.00210	0.08700	94.97440	0.09497	87.002	20.46	0.08	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			13.00090	13.00090	13.05590	13.05590		15.21	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 18/03/2019	Foreign Exchange Future			13.06060		13.06060		13.11640	13.11640		15.37	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			13.21980		13.21980		13.27790	13.27790		15.75	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future			13.54900		13.54900		13.61170	13.61170		16.23	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	209.89380		0.20989		225.08070	0.22508	209.894	21.17	0.12	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			13.92270		13.92270		14.00010	14.00010		16.81	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			14.01900		14.01900		14.10040	14.10040		16.95	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			14.11950		14.11950		14.20500	14.20500		17.07	0.00	0.00	0	0.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			12.42670		12.42670		12.47200	12.47200		14.39	0.00	335,520.90	27	569.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			12.58690		12.58690		12.63450	12.63450		14.68	0.00	12,586.90	1	47.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			12.74480		12.74480		12.79470	12.79470		14.82	0.00	0.00	0	5.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			12.89380		12.89380		12.94670	12.94670		14.94	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			13.21980		13.21980		13.27790	13.27790		15.75	0.00	0.00	0	0.00
£ / R	On 31/01/2018	Any day expiry			16.72730		16.72730		16.77330	16.77330		14.81	0.00	0.00	0	10.00
£ / R	On 01/03/2018	Any day expiry			16.81520		16.81520		16.86200	16.86200		15.25	0.00	268,692.80	16	17.00
£ / R	On 15/03/2018	Any day expiry			16.85770		16.85770		16.90490	16.90490		15.38	0.00	0.00	0	38.00
£ / R	On 19/03/2018	Foreign Exchange Future			16.87000		16.87000		16.91730	16.91730		15.33	0.00	17,055,570.00	1,011	204,900.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	541.22830		0.54123		518.21180	0.51821	541.228	15.56	0.53	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	19.00	Call	52.29680		0.05230		56.46680	0.05647	52.297	18.57	0.08	0.00	0	1,500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	18.53530		0.01854		18.22220	0.01822	18.535	20.63	0.03	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future			17.14590		17.14590		17.19490	17.19490		15.67	0.00	0.00	0	7,460.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	934.46550		0.93447		906.66920	0.90667	934.466	16.02	0.55	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	90.26790		0.09027		96.60660	0.09661	90.268	18.74	0.09	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future			17.42420		17.42420		17.47460	17.47460		15.62	0.00	0.00	0	4,164.00
£ / R	On 14/12/2018	Foreign Exchange Future			17.69290		17.69290		17.74610	17.74610		15.63	0.00	0.00	0	886.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.28350		18.28350		18.33790	18.33790		15.60	0.00	0.00	0	0.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.11054		0.11054		0.11154	0.11154		13.81	0.00	0.00	0	115.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.11258		0.11258		0.11360	0.11360		14.34	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.11468		0.11468		0.11572	0.11572			0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12443		0.12443		0.12561	0.12561		14.47	0.00	0.00	0	0.00
€ / R	On 30/01/2018	Any day expiry			14.91530		14.91530		14.89060	14.89060		13.18	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry			14.92980		14.92980		14.90540	14.90540		13.22	0.00	14,862.50	1	151,647.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	899.21780		0.89922		923.72780	0.92373	899.218	15.82	0.90	0.00	0	193,000.00
€ / R	On 31/01/2018	Any day expiry	16.50	Call	6.97860		0.00698		6.45900	0.00646	6.979	18.52	0.03	0.00	0	15,150.00
€ / R	On 15/02/2018	Any day expiry			14.97710		14.97710		14.95370	14.95370		13.53	0.00	0.00	0	44.00
€ / R	On 28/02/2018	Any day expiry			15.01710		15.01710		14.99370	14.99370		13.74	0.00	0.00	0	0.00
€ / R	On 28/02/2018	Any day expiry	16.41	Put	1,431.38090		1.43138		1,452.61450	1.45261	1,431.381	16.54	0.91	0.00	0	1,647.00
€ / R	On 15/03/2018	Any day expiry			15.06430		15.06430		15.04110	15.04110		13.86	0.00	45,000.00	3	63.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.07710		15.07710		15.05400	15.05400		13.81	0.00	3,904,968.90	259	94,207.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	360.13320		0.36013		368.32920	0.36833	360.133	13.81	0.48	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	388.79850		0.38880		397.55610	0.39756	388.798	13.92	0.50	0.00	0	18,643.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	67.66640	0.06767		65.01600	0.06502	67.666	16.78	0.12	0.00	0	643.00	
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	36.64690	0.03665		34.86130	0.03486	36.647	17.68	0.07	0.00	0	620.00	
€ / R	On 29/03/2018	Any day expiry			15.10920	15.10920		15.08590	15.08590		13.88	0.00	0.00	0	3.00	
€ / R	On 18/06/2018	Foreign Exchange Future			15.36540	15.36540		15.34230	15.34230		13.86	0.00	0.00	0	6,965.00	
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	43.88370	0.04388		45.88830	0.04589	43.884	11.91	0.08	0.00	0	50,995.00	
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	68.51260	0.06851		71.46080	0.07146	68.513	11.97	0.11	0.00	0	7,000.00	
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	507.05940	0.50706		517.60250	0.51760	507.059	13.71	0.45	0.00	0	50,995.00	
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,339.14210	1.33914		1,354.50610	1.35451	1,339.142	15.70	0.72	0.00	0	7,000.00	
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	56.01530	0.05602		54.02720	0.05403	56.015	18.49	0.07	0.00	0	7,000.00	
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	15.46930	0.01547		14.87050	0.01487	15.469	20.51	0.02	0.00	0	50,995.00	
€ / R	On 17/09/2018	Foreign Exchange Future			15.66040	15.66040		15.63730	15.63730		13.97	0.00	0.00	0	5,417.00	
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	157.76420	0.15776		162.91880	0.16292	157.764	12.54	0.17	0.00	0	161,971.00	
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	848.35770	0.84836		859.29040	0.85929	848.358	14.25	0.52	0.00	0	124,767.00	
€ / R	On 17/09/2018	Foreign Exchange Future	16.00	Put	946.12950	0.94613		957.57490	0.95757	946.129	14.46	0.55	0.00	0	37,204.00	
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	113.64770	0.11365		110.87590	0.11088	113.648	19.50	0.10	0.00	0	124,767.00	
€ / R	On 17/09/2018	Foreign Exchange Future	21.63	Call	41.00230	0.04100		40.11750	0.04012	41.002	20.91	0.04	0.00	0	37,204.00	
€ / R	On 14/12/2018	Foreign Exchange Future			15.94880	15.94880		15.92640	15.92640		14.08	0.00	0.00	0	2,926.00	
€ / R	On 14/06/2019	Foreign Exchange Future			16.57280	16.57280		16.54960	16.54960		14.83	0.00	0.00	0	0.00	
10Y STND	On 17/12/2025	Interest Rate Swap			94.44000	94.44000		94.70000	94.70000			0.00	0.00	0	0.00	
10Y STND	On 16/03/2026	Interest Rate Swap			91.44000	91.44000		91.71000	91.71000			0.00	0.00	0	0.00	
10Y STND	On 15/06/2026	Interest Rate Swap			90.17000	90.17000		90.45000	90.45000			0.00	0.00	0	0.00	
10Y STND	On 21/09/2026	Interest Rate Swap			92.33000	92.33000		92.60000	92.60000			0.00	0.00	0	0.00	
10Y STND	On 21/12/2026	Interest Rate Swap			96.11000	96.11000		96.39000	96.39000			0.00	0.00	0	0.00	
10Y STND	On 15/03/2027	Interest Rate Swap			94.67000	94.67000		94.97000	94.97000			0.00	0.00	0	0.00	
10Y STND	On 21/06/2027	Interest Rate Swap			96.73000	96.73000		97.04000	97.04000			0.00	0.00	0	0.00	
10Y STND	On 20/09/2027	Interest Rate Swap			100.45000	100.45000		100.78000	100.78000			0.00	0.00	0	0.00	
10Y STND	On 20/12/2027	Interest Rate Swap			100.79000	100.79000		101.14000	101.14000			0.00	0.00	0	0.00	
10Y STND	On 22/03/2028	Interest Rate Swap			96.02000	96.02000		96.39000	96.39000			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			99.86000	99.86000		99.86000	99.86000			0.00	0.00	0	0.00	
1Y STND	On 20/09/2018	Interest Rate Swap			99.97000	99.97000		99.97000	99.97000			0.00	0.00	0	0.00	
1Y STND	On 20/12/2018	Interest Rate Swap			100.38000	100.38000		100.39000	100.39000			0.00	0.00	0	0.00	
1Y STND	On 22/03/2019	Interest Rate Swap			99.36000	99.36000		99.37000	99.37000			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			98.55000	98.55000		98.55000	98.55000			0.00	0.00	0	0.00	
2Y STND	On 21/09/2018	Interest Rate Swap			98.44000	98.44000		98.44000	98.44000			0.00	0.00	0	0.00	
2Y STND	On 21/12/2018	Interest Rate Swap			98.77000	98.77000		98.77000	98.77000			0.00	0.00	0	0.00	
2Y STND	On 15/03/2019	Interest Rate Swap			99.12000	99.12000		99.13000	99.13000			0.00	0.00	0	0.00	
2Y STND	On 21/06/2019	Interest Rate Swap			99.46000	99.46000		99.47000	99.47000			0.00	0.00	0	0.00	
2Y STND	On 20/09/2019	Interest Rate Swap			99.82000	99.82000		99.84000	99.84000			0.00	0.00	0	0.00	
2Y STND	On 20/12/2019	Interest Rate Swap			100.73000	100.73000		100.75000	100.75000			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 23/03/2020	Interest Rate Swap		98.46000	98.46000		98.49000	98.49000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		95.86000	95.86000		95.93000	95.93000			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		95.06000	95.06000		95.13000	95.13000			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		94.22000	94.22000		94.30000	94.30000			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		94.35000	94.35000		94.44000	94.44000			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		96.51000	96.51000		96.62000	96.62000			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap		96.62000	96.62000		96.74000	96.74000			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap		97.78000	97.78000		97.90000	97.90000			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap		99.96000	99.96000		100.09000	100.09000			0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap		101.19000	101.19000		101.33000	101.33000			0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap		96.28000	96.28000		96.44000	96.44000			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future		570.59200	570.59200		569.45600	569.45600			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future		581.25500	581.25500		580.10100	580.10100			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future		657.84600	657.84600		656.08000	656.08000			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future		670.14000	670.14000		668.34500	668.34500			0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future		592.15000	592.15000		590.95700	590.95700			0.00	0.00	0	777.00
ALBI	On 03/05/2018	Index Future		603.21600	603.21600		602.00400	602.00400			0.00	0.00	0	0.00
AU\$ / R	On 15/01/2018	Any day expiry		9.65570	9.65570		9.68310	9.68310		12.61	0.00	0.00	0	5.00
AU\$ / R	On 28/02/2018	Any day expiry		9.71840	9.71840		9.74600	9.74600		13.02	0.00	0.00	0	46.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future		9.74490	9.74490		9.77260	9.77260		13.16	0.00	2,621,378.10	269	17,885.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future		9.87070	9.87070		9.89920	9.89920		13.28	0.00	0.00	0	5,012.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future		9.99660	9.99660		10.02610	10.02610		13.34	0.00	3,998,640.00	400	400.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future		10.11590	10.11590		10.14620	10.14620		13.35	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future		10.37480	10.37480		10.40680	10.40680		13.13	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future		9.93420	9.93420		9.96230	9.96230		13.94	0.00	0.00	0	250.00
CAD/ R	On 18/06/2018	Foreign Exchange Future		10.07240	10.07240		10.10120	10.10120		14.98	0.00	0.00	0	0.00
CHF / R	On 19/03/2018	Foreign Exchange Future		12.81670	12.81670		12.82610	12.82610		12.63	0.00	0.00	0	1,215.00
CHF / R	On 18/06/2018	Foreign Exchange Future		13.07550	13.07550		13.08570	13.08570		12.89	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future		13.33960	13.33960		13.34950	13.34950		0.00	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future		14.41880	14.41880		14.43440	14.43440		14.69	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future		1.90610	1.90610		1.91270	1.91270		14.12	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future		1.92110	1.92110		1.92840	1.92840		14.13	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future		1.93580	1.93580		1.94350	1.94350		0.00	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		1.97970	1.97970		1.98990	1.98990		14.79	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future		2.03440	2.03440		2.03090	2.03090		15.42	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
DKK / R	On 18/06/2018	Foreign Exchange Future		2.07470	2.07470		2.07100	2.07100		15.10	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future		2.11530	2.11530		2.11150	2.11150			0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.33440	2.33440		2.33200	2.33200		16.08	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 01/02/2018	Bond Future		10.75208	78.62362		10.77346	78.49344			0.00	0.00	0	9,466.00
ES33	On 03/05/2018	Bond Future		10.84998	76.30135		10.87202	76.16922			0.00	0.00	0	0.00
ES33	On 02/08/2018	Bond Future		10.94895	77.73298		10.97165	77.59902			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 01/02/2018	Bond Future		11.03637	81.12348		11.05772	80.97737			0.00	0.00	0	7,957.00
ES42	On 03/05/2018	Bond Future		11.13728	78.37811		11.15931	78.22980			0.00	0.00	0	0.00
ES42	On 02/08/2018	Bond Future		11.23751	79.84855		11.26022	79.69803			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 01/02/2018	GOVI		590.83800	590.83800		589.58500	589.58500			0.00	5,908,380.00	1	785.00
GOVI	On 03/05/2018	GOVI		601.87900	601.87900		600.60600	600.60600			0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future		1.59210	1.59210		1.59810	1.59810		14.63	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future		1.61530	1.61530		1.62140	1.62140		14.41	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.63760	1.63760		1.64390	1.64390			0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.76920	1.76920		1.77810	1.77810		15.95	0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future		130.76036	130.76036		130.76586	130.76586			0.00	0.00	0	1,070.00
I2025	On 03/05/2018	Bond Future		133.21098	133.21098		133.21769	133.21769			0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future		135.68736	135.68736		135.69418	135.69418			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 01/02/2018	Bond Future		101.02813	101.02813		101.03182	101.03182			0.00	0.00	0	1,370.00

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
I2029	On 03/05/2018	Bond Future	101.90334		101.90334		101.90810	101.90810			0.00	0.00	0	0.00
I2029	On 02/08/2018	Bond Future	103.83176		103.83176		103.83650	103.83650			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 01/02/2018	Bond Future	105.68389		105.68389		105.68782	105.68782			0.00	47,240,698.83	447	5,730.00
I2033	On 03/05/2018	Bond Future	106.57656		106.57656		106.58142	106.58142			0.00	0.00	0	0.00
I2033	On 02/08/2018	Bond Future	108.59340		108.59340		108.59832	108.59832			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 01/02/2018	Bond Future	127.87555		127.87555		127.88022	127.88022			0.00	27,748,994.35	217	19,909.00
I2038	On 03/05/2018	Bond Future	130.27198		130.27198		130.27809	130.27809			0.00	0.00	0	0.00
I2038	On 02/08/2018	Bond Future	132.68720		132.68720		132.69337	132.69337			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 01/02/2018	Bond Future	125.68304		125.68304		125.93836	125.93836			0.00	57,185,783.20	455	21,632.00
I2046	On 03/05/2018	Bond Future	126.43870		126.43870		126.70011	126.70011			0.00	0.00	0	0.00
I2046	On 02/08/2018	Bond Future	128.83132		128.83132		129.09767	129.09767			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 01/02/2018	Bond Future	132.44172		132.44172		132.44642	132.44642			0.00	38,275,657.08	289	24,301.00
I2050	On 03/05/2018	Bond Future	134.92357		134.92357		134.92979	134.92979			0.00	0.00	0	0.00
I2050	On 02/08/2018	Bond Future	135.74384		135.74384		135.74998	135.74998			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 01/02/2018	Index Future	253.73600		253.73600		253.78800	253.78800			0.00	0.00	0	879.00
IGOV	On 03/05/2018	Index Future	258.49200		258.49200		258.54700	258.54700			0.00	0.00	0	269.00
JIBAR FUTURE	On 17/01/2018	Jibar Tradeable Future	6.94000		93.06000		6.94000	93.06000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2018	Jibar Tradeable Future	6.89000		93.11000		6.89000	93.11000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	6.81000		93.19000		6.80000	93.20000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 18/04/2018	Jibar Tradeable Future	6.75000		93.25000		6.77000	93.23000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	6.78000		93.22000		6.81000	93.19000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	6.86000		93.14000		6.89000	93.11000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future	6.92000		93.08000		6.95000	93.05000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future	6.99000		93.01000		7.02000	92.98000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future	7.11000		92.89000		7.11000	92.89000			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future	0.11880		0.11880		0.11910	0.11910			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future	0.11800		0.11800		0.11860	0.11860			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future	0.11770		0.11770		0.11670	0.11670			0.00	0.00	0	562.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.11720		0.11720		0.11570	0.11570			0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future	1.54340		1.54340		1.54340	1.54340		14.92	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future	1.56850		1.56850		1.56850	1.56850		14.72	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
NOK/R	On 17/09/2018	Foreign Exchange Future			1.59370		1.59370		1.59370	1.59370			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.67240		1.67240		1.67240	1.67240		13.77	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			8.84940		8.84940		8.83790	8.83790		14.06	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			8.95700		8.95700		8.94620	8.94620		14.28	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			9.06610		9.06610		9.05530	9.05530			0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.76710		9.76710		9.76330	9.76330		14.43	0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.26170		1.26170		1.26330	1.26330			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.27720		1.27720		1.27750	1.27750			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.29230		1.29230		1.29280	1.29280			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.37440		1.37440		1.37570	1.37570			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.35760		1.35760		1.35640	1.35640			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.36220		1.36220		1.36090	1.36090			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.36720		1.36720		1.36580	1.36580			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.21330		1.21330		1.20700	1.20700			0.00	36,399.00	30	15.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.22070		1.22070		1.21430	1.21430			0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.22880		1.22880		1.22220	1.22220			0.00	0.00	0	0.00
R186	On 01/02/2018	Bond Future			8.57475		113.12616		8.62089	112.82240		9.12	0.00	104,754,824.16	926	112,248.00
R186	On 01/02/2018	Bond Future	7.75	Call	22.48000		0.02248		18.63000	0.01863	22.480	8.67	0.02	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	912.21000		0.91221		805.40000	0.80540	912.210	9.12	0.44	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	673.22000		0.67322		802.46000	0.80246	673.220	9.31	0.34	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.00	Put	274.31000		0.27431		344.82000	0.34482	274.310	9.49	0.17	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	95.30000		0.09530		127.26000	0.12726	95.300	9.67	0.07	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.65	Put	11.93000		0.01193		17.87000	0.01787	11.930	9.86	0.01	0.00	0	1,950.00
R186	On 03/05/2018	Bond Future			8.61905		115.24017		8.66711	114.93139		9.45	0.00	0.00	0	200.00
R186	On 03/05/2018	Bond Future	9.30	Call	5,258.78000		5.25878		5,037.04000	5.03704	5,258.780	10.02	0.75	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.72	Put	492.46000		0.49246		544.10000	0.54410	492.460	10.16	0.14	0.00	0	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	465.71000		0.46571		515.19000	0.51519	465.710	10.16	0.13	0.00	0	3,200.00
R186	On 03/05/2018	Bond Future	10.14	Put	214.26000		0.21426		241.13000	0.24113	214.260	10.16	0.07	0.00	0	1,120.00
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 01/02/2018	Bond Future			298.52593		298.52593		298.53842	298.53842			0.00	0.00	0	2,350.00
R197	On 03/05/2018	Bond Future			304.12047		304.12047		304.13592	304.13592			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 01/02/2018	Bond Future			240.36417		240.36417		240.37306	240.37306		4.66	0.00	0.00	0	21,502.00

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
R202	On 03/05/2018	Bond Future			244.86873		244.86873		244.87997	244.87997		4.60	0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 01/02/2018	Bond Future			7.85415		102.96787		7.91056	102.73687		5.68	0.00	56,426,392.76	548	60,572.00
R2023	On 03/05/2018	Bond Future			7.87007		100.96223		7.92983	100.72751		5.93	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future	9.19	Put	126.45000		0.12645		147.81000	0.14781	126.450	6.33	0.08	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 01/02/2018	Bond Future			9.16238		91.77940		9.20345	91.50195			0.00	0.00	0	71,083.00
R2030	On 03/05/2018	Bond Future			9.21855		93.49458		9.26098	93.21254			0.00	0.00	0	0.00
R2030	On 02/08/2018	Bond Future			9.27704		91.24329		9.32091	90.95668			0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future			9.33838		94.45422		9.37441	94.19195		13.16	0.00	736,081,736.46	7,793	38,482.00
R2032	On 01/02/2018	Bond Future	9.20	Call	927.32000		0.92732		851.32000	0.85132	927.320	13.12	0.39	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	1,244.71000		1.24471		1,148.20000	1.14820	1,244.710	13.21	0.48	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	1,620.58000		1.62058		1,502.45000	1.50245	1,620.580	13.30	0.56	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	1,829.35000		1.82935		1,700.27000	1.70027	1,829.350	13.35	0.60	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.39421		92.06216		9.43136	91.79557		14.38	0.00	0.00	0	0.00
R2032	On 02/08/2018	Bond Future			9.45020		93.78950		9.48849	93.51862		13.66	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future			9.56500		98.13835		9.58087	98.01199			0.00	427,785,067.65	4,359	48,902.00
R2035	On 03/05/2018	Bond Future			9.62242		95.47201		9.63872	95.34386			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 01/02/2018	Bond Future			9.66385		90.10193		9.67968	89.97625		15.61	0.00	0.00	0	43,916.00
R2037	On 01/02/2018	Bond Future	9.88	Call	2,544.25000		2.54425		2,485.38000	2.48538	2,544.250	15.75	0.68	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.32	Put	192.30000		0.19230		218.17000	0.21817	192.300	16.24	0.10	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.72	Put	36.84000		0.03684		44.32000	0.04432	36.840	16.67	0.02	0.00	0	2,000.00
R2037	On 03/05/2018	Bond Future			9.72464		91.78575		9.74088	91.65836		16.37	0.00	0.00	0	0.00
R2037	On 02/08/2018	Bond Future			9.78765		89.25202		9.80432	89.12294		16.30	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future			7.01323		101.83958		7.02310	101.83131		0.92	0.00	0.00	0	30,625.00
R204	On 03/05/2018	Bond Future			6.79281		103.74269		6.80574	103.73488		0.72	0.00	0.00	0	0.00
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 01/02/2018	Bond Future			9.74899		93.41085		9.76482	93.27645		16.31	0.00	0.00	0	27,816.00
R2040	On 03/05/2018	Bond Future			9.81019		95.15653		9.82644	95.02018		17.11	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future	9.00	Call	1,152.47000		1.15247		1,132.48000	1.13248	1,152.470	16.44	0.23	0.00	0	1,500.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 03/05/2018	Bond Future	10.00	Call	4,575.53000		4.57553	4,511.46000	4.51146	4,575.530		17.39	0.59	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			9.87360		92.43561	9.89027	92.29748			17.07	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2044	On 01/02/2018	Bond Future			9.79861		90.33126	9.81442	90.19585			17.12	0.00	28,815,671.94	319	21,014.00
R2044	On 03/05/2018	Bond Future			9.85850		92.01947	9.87473	91.88201			17.97	0.00	0.00	0	0.00
R2044	On 02/08/2018	Bond Future			9.92047		89.36490	9.93711	89.22564			17.94	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 01/02/2018	Bond Future			9.74873		94.17323	9.75950	94.07801			16.90	0.00	0.00	0	80,503.00
R2048	On 03/05/2018	Bond Future			9.80274		91.49619	9.81376	91.39976			18.61	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future			7.22362		100.48073	7.27023	100.39775			2.07	0.00	0.00	0	45,523.00
R207	On 03/05/2018	Bond Future			7.17944		102.35842	7.23304	102.27450			1.97	0.00	0.00	0	0.00
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 01/02/2018	Bond Future			7.50794		100.29030	7.56463	100.13612			3.52	0.00	49,443,117.90	493	35,538.00
R208	On 03/05/2018	Bond Future			7.50282		98.76312	7.56468	98.60671			3.55	0.00	0.00	0	0.00
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 01/02/2018	Bond Future			9.49694		74.35965	9.51774	74.21957			15.68	0.00	37,923,421.50	510	146,002.00
R209	On 01/02/2018	Bond Future	9.32	Call	770.19000		0.77019	741.50000	0.74150	770.190		15.51	0.36	0.00	0	157.00
R209	On 01/02/2018	Bond Future	9.33	Call	795.13000		0.79513	765.50000	0.76550	795.130		15.52	0.37	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.52	Call	1,367.81000		1.36781	1,317.87000	1.31787	1,367.810		15.70	0.53	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.59	Put	1,003.18000		1.00318	1,085.09000	1.08509	1,003.180		15.78	0.42	0.00	0	377.00
R209	On 01/02/2018	Bond Future	9.75	Call	2,303.82000		2.30382	2,226.67000	2.22667	2,303.820		15.96	0.70	0.00	0	5,000.00
R209	On 01/02/2018	Bond Future	9.85	Put	455.35000		0.45535	507.06000	0.50706	455.350		16.08	0.23	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	9.87	Put	426.15000		0.42615	475.72000	0.47572	426.150		16.10	0.22	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.88	Put	412.16000		0.41216	460.68000	0.46068	412.160		16.11	0.21	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.89	Put	398.56000		0.39856	446.04000	0.44604	398.560		16.12	0.21	0.00	0	157.00
R209	On 01/02/2018	Bond Future	10.00	Put	271.83000		0.27183	308.64000	0.30864	271.830		16.25	0.15	0.00	0	7,488.00
R209	On 01/02/2018	Bond Future	10.10	Put	188.03000		0.18803	216.51000	0.21651	188.030		16.36	0.11	0.00	0	3,000.00
R209	On 01/02/2018	Bond Future	10.22	Put	117.91000		0.11791	138.21000	0.13821	117.910		16.50	0.08	0.00	0	739.00
R209	On 03/05/2018	Bond Future			9.54851		72.59984	9.56984	72.45764			17.21	0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future	9.75	Call	3,576.87000		3.57687	3,504.95000	3.50495	3,576.870		17.49	0.59	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.00	Put	1,651.05000		1.65105	1,708.86000	1.70886	1,651.050		17.78	0.32	0.00	0	5,000.00
R209	On 03/05/2018	Bond Future	10.22	Put	1,241.54000		1.24154	1,289.31000	1.28931	1,241.540		18.04	0.26	0.00	0	435.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 03/05/2018	Bond Future	10.73	Put	591.09000		0.59109		619.32000	0.61932	591.090	18.36	0.14	0.00	0	435.00
R209	On 02/08/2018	Bond Future			9.59994		73.96206		9.62181	73.81771		16.42	0.00	0.00	0	0.00
R209	On 02/08/2018	Bond Future	9.66	Call	3,903.72000		3.90372		3,834.71000	3.83471	3,903.720	16.60	0.54	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	2,127.18000		2.12718		2,181.51000	2.18151	2,127.180	17.22	0.32	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	1,101.74000		1.10174		1,135.99000	1.13599	1,101.740	17.54	0.19	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.64735		72.24424		9.67001	72.09610		16.66	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	9.34	Call	3,426.28000		3.42628		3,366.32000	3.36632	3,426.280	16.51	0.46	0.00	0	255.00
R209	On 01/11/2018	Bond Future	9.94	Put	3,552.20000		3.55220		3,619.44000	3.61944	3,552.200	17.16	0.40	0.00	0	255.00
R209	On 01/11/2018	Bond Future	10.57	Put	2,189.96000		2.18996		2,238.06000	2.23806	2,189.960	17.80	0.28	0.00	0	255.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 01/02/2018	Bond Future			187.52668		187.52668		187.53377	187.53377			0.00	0.00	0	2,159.00
R210	On 03/05/2018	Bond Future			188.61606		188.61606		188.62504	188.62504			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 01/02/2018	Bond Future			151.28908		151.28908		151.29573	151.29573			0.00	0.00	0	4,967.00
R212	On 03/05/2018	Bond Future			154.12438		154.12438		154.13260	154.13260			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 01/02/2018	Bond Future			9.21281		86.45458		9.25893	86.14959		12.88	0.00	0.00	0	58,761.00
R213	On 03/05/2018	Bond Future			9.26303		84.52066		9.31057	84.21051		14.06	0.00	0.00	0	0.00
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 01/02/2018	Bond Future			9.71338		73.47720		9.73423	73.33287		16.69	0.00	0.00	0	49,252.00
R214	On 03/05/2018	Bond Future			9.76635		71.55432		9.78773	71.40772		18.38	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future			22,429.25000		22,429.25000		22,466.22000	22,466.22000			0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future			9.36060		9.36060		9.39450	9.39450		13.41	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future			9.49620		9.49620		9.53210	9.53210		13.57	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future			9.63260		9.63260		9.66930	9.66930			0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future			10.43320		10.43320		10.48680	10.48680		14.28	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
TRY / R	On 19/03/2018	Foreign Exchange Future	3.23760		3.23760		3.23780	3.23780		12.64	0.00	0.00	0	433.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.19160		3.19160		3.19180	3.19180		12.94	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	3.14760		3.14760		3.14640	3.14640			0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.11870		3.11870		3.14970	3.14970		14.25	0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.19920		1.19920		1.20260	1.20260			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.17970		1.17970		1.18280	1.18280			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.16120		1.16120		1.16460	1.16460			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.21640		1.21640		1.21640	1.21640			0.00	0.00	0	0.00

Total for Derivatives : **2,554,877,724.43** **137,060** **7 655 487.00**

Grand Total: **2,554,877,724.43** **137,060** **7 655 487.00**