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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 08/01/2018

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 08/01/2018	Any day expiry	12.42000	12.42000		12.36990	12.36990		17.89	0.00	248,400,000.00	20,000	0.00	
\$ / R	On 09/01/2018	Any day expiry	12.42190	12.42190		12.36990	12.36990		17.50	0.00	0.00	0	220.00	
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	778.13610	0.77814	830.68620	0.83069	778.136	35.66	1.00	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	0.00510	0.00001	0.03490	0.00003	0.005	83.25	0.00	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	0.00500	0.00001	0.04610	0.00005	0.005	86.84	0.00	0.00	0	1,000.00
\$ / R	On 10/01/2018	Any day expiry	12.42200	12.42200		12.36990	12.36990		16.21	0.00	0.00	0	1,126.00	
\$ / R	On 12/01/2018	Any day expiry	12.42360	12.42360		12.37320	12.37320		15.51	0.00	0.00	0	0.00	
\$ / R	On 15/01/2018	Any day expiry	12.42860	12.42860		12.37820	12.37820		14.18	0.00	0.00	0	649.00	
\$ / R	On 15/01/2018	Any day expiry	12.39	Put	81.28160	0.08128	118.90050	0.11890	81.282	14.50	0.43	0.00	0	277.00
\$ / R	On 15/01/2018	Any day expiry	12.46	Call	83.06700	0.08307	80.59590	0.08060	83.067	14.25	0.45	0.00	0	277.00
\$ / R	On 15/01/2018	Any day expiry	12.72	Put	312.89610	0.31290	367.83680	0.36784	312.896	16.06	0.85	0.00	0	427.00
\$ / R	On 15/01/2018	Any day expiry	12.83	Call	11.67420	0.01167	15.90120	0.01590	11.674	16.83	0.09	0.00	0	427.00
\$ / R	On 15/01/2018	Any day expiry	13.50	Put	1,071.84310	1.07184	1,123.33190	1.12333	1,071.843	22.23	1.00	0.00	0	238.00
\$ / R	On 15/01/2018	Any day expiry	13.75	Call	0.17380	0.00017	0.66730	0.00067	0.174	24.39	0.00	0.00	0	238.00
\$ / R	On 15/01/2018	Any day expiry	14.12	Call	0.05560	0.00006	0.18000	0.00018	0.056	27.60	0.00	0.00	0	50,000.00
\$ / R	On 16/01/2018	Any day expiry	12.43030	12.43030		12.37980	12.37980		14.21	0.00	0.00	0	500.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R			On 18/01/2018	Any day expiry									0	241.00
\$ / R	13.90	Put	On 18/01/2018	Any day expiry	12.43370	12.43370	12.38340	12.38340		14.23	0.00	0.00	0	241.00
\$ / R			On 19/01/2018	Any day expiry	1,466.60590	1.46661	1,517.21180	1.51721	1,466.606	23.46	1.00	0.00	0	20,000.00
\$ / R			On 25/01/2018	Any day expiry	12.43560	12.43560	12.38540	12.38540		14.24	0.00	0.00	0	0.00
\$ / R			On 31/01/2018	Any day expiry	12.44730	12.44730	12.39700	12.39700		13.94	0.00	0.00	0	70.00
\$ / R			On 31/01/2018	Any day expiry	12.45900	12.45900	12.40870	12.40870		13.85	0.00	0.00	0	144,845.00
\$ / R	12.25	Put	On 31/01/2018	Any day expiry	81.35850	0.08136	109.04990	0.10905	81.359	13.36	0.30	0.00	0	440.00
\$ / R	12.32	Put	On 31/01/2018	Any day expiry	107.43600	0.10744	139.30130	0.13930	107.436	13.53	0.36	0.00	0	460.00
\$ / R	12.36	Call	On 31/01/2018	Any day expiry	223.43410	0.22343	207.28240	0.20728	223.434	13.63	0.60	0.00	0	440.00
\$ / R	12.41	Call	On 31/01/2018	Any day expiry	196.83230	0.19683	183.53200	0.18353	196.832	13.75	0.55	0.00	0	460.00
\$ / R	12.80	Put	On 31/01/2018	Any day expiry	409.81100	0.40981	458.70200	0.45870	409.811	15.29	0.75	0.00	0	25,000.00
\$ / R	13.16	Put	On 31/01/2018	Any day expiry	724.72740	0.72473	776.77220	0.77677	724.727	16.62	0.90	0.00	0	19,500.00
\$ / R	13.25	Put	On 31/01/2018	Any day expiry	808.74360	0.80874	861.32810	0.86133	808.744	16.88	0.92	0.00	0	107,000.00
\$ / R	13.27	Put	On 31/01/2018	Any day expiry	827.62590	0.82763	880.29050	0.88029	827.626	16.93	0.93	0.00	0	2,883.00
\$ / R	13.30	Put	On 31/01/2018	Any day expiry	856.07570	0.85608	908.83810	0.90884	856.076	17.02	0.93	0.00	0	40,904.00
\$ / R	13.40	Put	On 31/01/2018	Any day expiry	951.85620	0.95186	1,004.77800	1.00478	951.856	17.30	0.95	0.00	0	168,000.00
\$ / R	13.90	Call	On 31/01/2018	Any day expiry	2.42180	0.00242	4.03700	0.00404	2.422	19.09	0.01	0.00	0	42,000.00
\$ / R	14.00	Call	On 31/01/2018	Any day expiry	1.90660	0.00191	3.26030	0.00326	1.907	19.57	0.01	0.00	0	23,300.00
\$ / R	14.25	Call	On 31/01/2018	Any day expiry	1.08900	0.00109	1.97020	0.00197	1.089	20.75	0.01	0.00	0	29,000.00
\$ / R			On 01/02/2018	Any day expiry	12.46090	12.46090	12.41060	12.41060		13.88	0.00	0.00	0	0.00
\$ / R	12.57	Put	On 01/02/2018	Any day expiry	243.62260	0.24362	287.31100	0.28731	243.623	14.37	0.59	0.00	0	242.00
\$ / R	13.04	Put	On 01/02/2018	Any day expiry	616.56360	0.61656	667.23140	0.66723	616.564	16.29	0.86	0.00	0	234.00
\$ / R	13.15	Put	On 01/02/2018	Any day expiry	715.79450	0.71579	767.66490	0.76766	715.794	16.59	0.89	0.00	0	3,496.00
\$ / R	15.22	Call	On 01/02/2018	Any day expiry	0.21230	0.00021	0.39920	0.00040	0.212	24.94	0.00	0.00	0	242.00
\$ / R	15.52	Call	On 01/02/2018	Any day expiry	0.13380	0.00013	0.24880	0.00025	0.134	26.19	0.00	0.00	0	2,723.00
\$ / R	15.79	Call	On 01/02/2018	Any day expiry	0.09220	0.00009	0.16850	0.00017	0.092	27.33	0.00	0.00	0	234.00
\$ / R	15.88	Call	On 01/02/2018	Any day expiry	0.08220	0.00008	0.14910	0.00015	0.082	27.70	0.00	0.00	0	773.00
\$ / R			On 02/02/2018	Any day expiry	12.46290	12.46290	12.41260	12.41260		13.92	0.00	0.00	0	0.00
\$ / R			On 06/02/2018	Any day expiry	12.47070	12.47070	12.42030	12.42030		13.78	0.00	0.00	0	0.00
\$ / R	13.20	Put	On 06/02/2018	Any day expiry	760.86310	0.76086	811.95490	0.81195	760.863	16.44	0.89	0.00	0	35,000.00
\$ / R	13.80	Put	On 06/02/2018	Any day expiry	1,334.65650	1.33466	1,386.58010	1.38658	1,334.656	17.82	0.98	0.00	0	35,000.00
\$ / R			On 08/02/2018	Any day expiry	12.47460	12.47460	12.42420	12.42420		13.83	0.00	0.00	0	0.00
\$ / R	13.16	Put	On 08/02/2018	Any day expiry	726.16720	0.72617	775.44310	0.77544	726.167	16.44	0.86	0.00	0	1,880.00
\$ / R	13.86	Put	On 08/02/2018	Any day expiry	1,391.79080	1.39179	1,442.18990	1.44219	1,391.791	18.31	0.97	0.00	0	1,880.00
\$ / R	15.05	Call	On 08/02/2018	Any day expiry	0.54290	0.00054	1.04280	0.00104	0.543	22.46	0.00	0.00	0	1,880.00
\$ / R			On 12/02/2018	Any day expiry	12.48230	12.48230	12.43160	12.43160		13.96	0.00	0.00	0	0.00
\$ / R	13.75	Put	On 12/02/2018	Any day expiry	1,279.37060	1.27937	1,328.00740	1.32801	1,279.371	17.84	0.96	0.00	0	20,000.00
\$ / R	13.90	Put	On 12/02/2018	Any day expiry	1,425.85060	1.42585	1,475.58020	1.47558	1,425.851	18.25	0.97	0.00	0	20,000.00
\$ / R			On 13/02/2018	Any day expiry	12.48420	12.48420	12.43350	12.43350		14.00	0.00	0.00	0	70.00
\$ / R			On 15/02/2018	Any day expiry	12.48780	12.48780	12.43710	12.43710		14.06	0.00	0.00	0	12.00
\$ / R			On 16/02/2018	Any day expiry	12.48970	12.48970	12.43900	12.43900		14.11	0.00	0.00	0	0.00
\$ / R	14.20	Put	On 16/02/2018	Any day expiry	1,716.23590	1.71624	1,767.43920	1.76744	1,716.236	19.03	0.98	0.00	0	20,000.00
\$ / R			On 28/02/2018	Any day expiry	12.51170	12.51170	12.46090	12.46090		14.06	0.00	0.00	0	1,000.00
\$ / R	13.80	Call	On 28/02/2018	Any day expiry	27.92630	0.02793	27.16390	0.02716	27.926	17.90	0.08	0.00	0	8,500.00
\$ / R	14.18	Put	On 28/02/2018	Any day expiry	1,680.83730	1.68084	1,733.01970	1.73302	1,680.837	18.43	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			12.51350		12.51350		12.46270	12.46270		14.08	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry			12.51540		12.51540		12.46460	12.46460		14.10	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry	13.40	Put	946.29810		0.94630		995.29380	0.99529	946.298	16.89	0.85	0.00	0	100,000.00
\$ / R	On 15/03/2018	Any day expiry			12.53910		12.53910		12.48800	12.48800		14.22	0.00	0.00	0	5,397.00
\$ / R	On 19/03/2018	Foreign Exchange Future			12.54620		12.54620		12.49520	12.49520		14.16	0.00	325,473,520.40	25,942	1,046,535.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	87.58240		0.08758		105.49950	0.10550	87.582	13.06	0.21	0.00	0	248,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.13	Put	125.64820		0.12565		148.24890	0.14825	125.648	13.32	0.27	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.25	Put	168.99430		0.16899		195.98740	0.19599	168.994	13.56	0.33	7,732,571.39	1,850	3,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	215.79440		0.21579		246.72460	0.24672	215.794	13.78	0.39	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	234.48200		0.23448		266.79560	0.26680	234.482	13.86	0.41	7,236,421.92	1,400	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	285.01560		0.28502		320.64660	0.32065	285.016	14.06	0.46	0.00	0	25,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.57	Put	323.98170		0.32398		362.47630	0.36248	323.982	14.22	0.50	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Call	251.06210		0.25106		241.45670	0.24146	251.062	14.61	0.44	0.00	0	11,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Put	404.86210		0.40486		446.25670	0.44626	404.862	14.61	0.56	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.75	Call	234.26390		0.23426		225.63720	0.22564	234.264	14.76	0.41	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.82	Put	486.35370		0.48635		529.96790	0.52997	486.354	14.97	0.62	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	573.62880		0.57363		619.06170	0.61906	573.629	15.33	0.67	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.95	Call	177.33980		0.17734		171.90650	0.17191	177.340	15.36	0.33	0.00	0	13,200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Call	165.40350		0.16540		160.60730	0.16061	165.403	15.51	0.31	0.00	0	21,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	619.20350		0.61920		665.40730	0.66541	619.203	15.51	0.69	0.00	0	100,016.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Put	779.10480		0.77910		826.88780	0.82689	779.105	16.11	0.75	0.00	0	1,073.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Call	125.30480		0.12530		122.08780	0.12209	125.305	16.11	0.25	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.21	Put	787.31840		0.78732		835.16630	0.83517	787.318	16.13	0.76	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	795.55580		0.79556		843.46890	0.84347	795.556	16.16	0.76	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	820.42220		0.82042		868.51740	0.86852	820.422	16.24	0.77	0.00	0	45,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.32	Put	879.27720		0.87928		927.75780	0.92776	879.277	16.42	0.79	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.35	Call	101.03850		0.10104		98.66780	0.09867	101.039	16.50	0.21	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	930.59120		0.93059		979.35780	0.97936	930.591	16.58	0.80	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	947.86260		0.94786		996.71600	0.99672	947.863	16.63	0.81	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	81.56460		0.08156		79.79580	0.07980	81.565	16.89	0.17	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	1,035.36460		1.03536		1,084.59580	1.08460	1,035.365	16.89	0.83	0.00	0	17,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.52	Put	1,053.08000		1.05308		1,102.37690	1.10238	1,053.080	16.94	0.83	37,601,161.27	3,600	3,600.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	1,124.59050		1.12459		1,174.12140	1.17412	1,124.591	17.15	0.85	2,108,941,752.06	197,388	200,389.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.66	Call	65.05650		0.06506		63.73440	0.06373	65.056	17.30	0.14	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.70	Call	61.50820		0.06151		60.27370	0.06027	61.508	17.41	0.13	0.00	0	25,150.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.74	Put	1,251.96680		1.25197		1,301.81070	1.30181	1,251.967	17.51	0.87	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	56.56940		0.05657		55.35840	0.05536	56.569	17.56	0.12	0.00	0	4,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.79	Call	54.26060		0.05426		52.83550	0.05284	54.261	17.64	0.12	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.84	Put	1,343.65510		1.34366		1,393.67750	1.39368	1,343.655	17.69	0.89	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	1,407.79510		1.40780		1,458.62110	1.45862	1,407.795	17.74	0.90	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Call	42.43970		0.04244		42.47310	0.04247	42.440	17.76	0.10	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Put	1,426.23970		1.42624		1,477.27310	1.47727	1,426.240	17.76	0.90	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.95	Put	1,444.73460		1.44473		1,495.96680	1.49597	1,444.735	17.77	0.91	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.98	Put	1,472.56820		1.47257		1,524.08060	1.52408	1,472.568	17.79	0.91	0.00	0	200.00

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\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	37.38270	0.03738	38.07060	0.03807	37.383	17.81	0.09	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.02	Call	36.04290	0.03604	36.89760	0.03690	36.043	17.82	0.08	0.00	0	55.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05	Put	1,537.91560	1.53792	1,590.00530	1.59001	1,537.916	17.84	0.92	0.00	0	500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.07	Call	32.88390	0.03288	34.12080	0.03412	32.884	17.86	0.08	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.12	Call	29.98260	0.02998	31.55150	0.03155	29.983	17.89	0.07	0.00	0	4,951.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.16	Put	1,641.63340	1.64163	1,694.43620	1.69444	1,641.633	17.92	0.93	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	1,660.61320	1.66061	1,713.52240	1.71352	1,660.613	17.94	0.94	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Call	25.82790	0.02583	27.83750	0.02784	25.828	17.95	0.06	0.00	0	73.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.22	Put	1,698.67620	1.69868	1,751.77920	1.75178	1,698.676	17.96	0.94	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.42	Call	17.00220	0.01700	19.73680	0.01974	17.002	18.11	0.04	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.44	Call	16.35920	0.01636	19.13050	0.01913	16.359	18.12	0.04	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	16.04630	0.01605	18.83480	0.01883	16.046	18.13	0.04	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	1,958.65090	1.95865	2,012.49670	2.01250	1,958.651	18.16	0.96	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	1,968.36540	1.96837	2,022.22360	2.02222	1,968.365	18.16	0.96	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Call	14.56540	0.01457	17.42360	0.01742	14.565	18.16	0.04	0.00	0	10,490.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	1,987.80980	1.98781	2,041.68960	2.04169	1,987.810	18.18	0.96	0.00	0	850.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.54	Call	13.47430	0.01347	16.37290	0.01637	13.474	18.19	0.04	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.57	Call	12.70730	0.01271	15.62740	0.01563	12.707	18.21	0.03	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.60	Call	11.98190	0.01198	14.91670	0.01492	11.982	18.23	0.03	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	8.90840	0.00891	11.83020	0.01183	8.908	18.34	0.02	0.00	0	25,047.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	7.15000	0.00715	9.99160	0.00999	7.150	18.42	0.02	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	6.59760	0.00660	9.39900	0.00940	6.598	18.45	0.02	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	6.46600	0.00647	9.25670	0.00926	6.466	18.45	0.02	0.00	0	18,718.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.95	Call	5.96440	0.00596	8.70930	0.00871	5.964	18.48	0.02	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	5.39000	0.00539	8.07190	0.00807	5.390	18.52	0.02	0.00	0	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	4.70570	0.00471	7.56820	0.00757	4.706	18.81	0.01	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	4.34730	0.00435	6.98000	0.00698	4.347	19.46	0.01	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	3.96270	0.00396	6.33930	0.00634	3.963	20.33	0.01	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	3.89640	0.00390	6.22770	0.00623	3.896	20.50	0.01	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	3.78780	0.00379	6.04390	0.00604	3.788	20.81	0.01	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	3.62160	0.00362	5.76010	0.00576	3.622	21.32	0.01	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	3.28690	0.00329	5.17640	0.00518	3.287	22.67	0.01	0.00	0	13,176.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	3.15670	0.00316	4.94270	0.00494	3.157	23.36	0.01	0.00	0	225,000.00
\$ / R	On 29/03/2018	Any day expiry	12.56410		12.56410	12.56410	12.51290	12.51290		14.15	0.00	0.00	0	1,199.00
\$ / R	On 24/04/2018	Any day expiry	12.61070		12.61070	12.61070	12.55910	12.55910		14.21	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry	12.61250		12.61250	12.61250	12.56090	12.56090		14.21	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	2,417.62800	2.41763	2,465.36450	2.46536	2,417.628	19.45	0.94	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	9.64780	0.00965	13.87450	0.01387	9.648	19.82	0.02	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry	12.62150		12.62150	12.62150	12.56970	12.56970		14.18	0.00	0.00	0	110.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	1,295.52500	1.29553	1,345.05860	1.34506	1,295.525	17.15	0.81	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	25.26470	0.02526	24.18860	0.02419	25.265	19.56	0.05	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	13.43800	0.01344	17.10000	0.01710	13.438	19.61	0.03	0.00	0	500.00
\$ / R	On 09/05/2018	Any day expiry	12.63770		12.63770	12.63770	12.58570	12.58570		14.29	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	475.90640	0.47591	516.83960	0.51684	475.906	14.51	0.52	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	1,346.29460	1.34629	1,395.69050	1.39569	1,346.295	17.20	0.81	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	17.50630	0.01751	21.03610	0.02104	17.506	19.45	0.03	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			12.64130	12.64130	12.58920	12.58920		14.30	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			12.64670	12.64670	12.59450	12.59450		14.26	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	485.26750	0.48527	526.33440	0.52633	485.268	14.51	0.52	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	1,923.30910	1.92331	1,972.14950	1.97215	1,923.309	18.28	0.89	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	15.65690	0.01566	20.68660	0.02069	15.657	19.25	0.03	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			12.64840	12.64840	12.59630	12.59630		14.27	0.00	0.00	0	0.00
\$ / R	On 31/05/2018	Any day expiry			12.67720	12.67720	12.62460	12.62460		14.36	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,289.51820	1.28952	1,339.00300	1.33900	1,289.518	16.87	0.77	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	38.28520	0.03829	36.82040	0.03682	38.285	19.46	0.06	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	22.42080	0.02242	24.07300	0.02407	22.421	19.61	0.04	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			12.70960	12.70960	12.65650	12.65650		14.32	0.00	381,288.00	30	174,275.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	23.30020	0.02330	27.91400	0.02791	23.300	13.42	0.05	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	53.80520	0.05381	62.22250	0.06222	53.805	12.37	0.10	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	163.12370	0.16312	184.92100	0.18492	163.124	13.07	0.24	0.00	0	20,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	203.19930	0.20320	228.74530	0.22875	203.199	13.26	0.28	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	253.55470	0.25355	282.49660	0.28250	253.555	13.50	0.32	0.00	0	84,749.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	274.66850	0.27467	304.89040	0.30489	274.668	13.59	0.34	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	319.76140	0.31976	352.48850	0.35249	319.761	13.77	0.38	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	368.61540	0.36862	403.74160	0.40374	368.615	13.96	0.41	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	507.04570	0.50705	547.77370	0.54777	507.046	14.43	0.49	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	641.34060	0.64134	684.91560	0.68492	641.341	14.90	0.56	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	668.40500	0.66841	712.45180	0.71245	668.405	14.98	0.57	0.00	0	30,358.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	702.85540	0.70286	747.46470	0.74746	702.855	15.09	0.58	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	788.21870	0.78822	834.04450	0.83404	788.219	15.36	0.62	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	810.12130	0.81012	856.22530	0.85623	810.121	15.42	0.62	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	824.84440	0.82484	871.12630	0.87113	824.844	15.47	0.63	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	884.64990	0.88465	931.60920	0.93161	884.650	15.65	0.65	0.00	0	25,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,008.25080	1.00825	1,056.08110	1.05608	1,008.251	15.99	0.69	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,024.05340	1.02405	1,071.98600	1.07199	1,024.053	16.04	0.69	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,039.93150	1.03993	1,087.96360	1.08796	1,039.931	16.08	0.70	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,153.08700	1.15309	1,201.74010	1.20174	1,153.087	16.38	0.72	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,244.27660	1.24428	1,293.33230	1.29333	1,244.277	16.62	0.74	0.00	0	84,749.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,286.33160	1.28633	1,335.54980	1.33555	1,286.332	16.73	0.75	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,294.78730	1.29479	1,344.03490	1.34403	1,294.787	16.75	0.76	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,311.73820	1.31174	1,361.04590	1.36105	1,311.738	16.80	0.76	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,320.23310	1.32023	1,369.57150	1.36957	1,320.233	16.82	0.76	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,371.49370	1.37149	1,420.99630	1.42100	1,371.494	16.95	0.77	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,457.29170	1.45729	1,506.23440	1.50623	1,457.292	17.14	0.79	0.00	0	6,130.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	1,543.70400	1.54370	1,592.74030	1.59274	1,543.704	17.30	0.80	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	1,675.50140	1.67550	1,724.65160	1.72465	1,675.501	17.54	0.82	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	107.11340	0.10711	103.31670	0.10332	107.113	18.00	0.14	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	92.54140	0.09254	88.82620	0.08883	92.541	18.30	0.13	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	85.41740	0.08542	81.74350	0.08174	85.417	18.46	0.12	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	73.52990	0.07353	69.93480	0.06993	73.530	18.77	0.10	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	67.51730	0.06752	63.97100	0.06397	67.517	18.95	0.09	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	65.97760	0.06598	62.44530	0.06245	65.978	19.00	0.09	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	62.06730	0.06207	58.35640	0.05836	62.067	19.13	0.09	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	58.26340	0.05826	53.93690	0.05394	58.263	19.25	0.08	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	52.48320	0.05248	47.44120	0.04744	52.483	19.43	0.08	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	49.63690	0.04964	44.26710	0.04427	49.637	19.52	0.07	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	48.47090	0.04847	42.97180	0.04297	48.471	19.57	0.07	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	39.55940	0.03956	33.19820	0.03320	39.559	19.92	0.06	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	29.91160	0.02991	22.97220	0.02297	29.912	20.44	0.04	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	25.47250	0.02547	18.45480	0.01845	25.473	20.74	0.04	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	24.92830	0.02493	17.91190	0.01791	24.928	20.78	0.04	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	23.54390	0.02354	16.41220	0.01641	23.544	20.89	0.04	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	22.86830	0.02287	15.83400	0.01583	22.868	20.91	0.03	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	19.81080	0.01981	13.54100	0.01354	19.811	20.91	0.03	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	14.63650	0.01464	9.73390	0.00973	14.637	20.91	0.02	0.00	0	84,749.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	13.36530	0.01337	8.81540	0.00882	13.365	20.91	0.02	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	10.50320	0.01050	6.77690	0.00678	10.503	20.91	0.02	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.28	Call	9.68500	0.00969	6.20270	0.00620	9.685	20.91	0.02	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	8.61970	0.00862	5.46170	0.00546	8.620	20.91	0.01	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			12.72930	12.72930	12.67600	12.67600		14.43	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,284.92160	1.28492	1,334.59850	1.33460	1,284.922	16.66	0.74	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	53.28320	0.05328	42.78660	0.04279	53.283	19.63	0.07	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	38.12090	0.03812	23.92980	0.02393	38.121	20.34	0.05	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.73470	12.73470	12.68130	12.68130		14.40	0.00	0.00	0	100.00
\$ / R	On 06/07/2018	Any day expiry			12.74190	12.74190	12.72970	12.72970		14.41	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	197.44220	0.19744	0.00000	0.00000	197.442	13.19	0.26	6,718,064.25	2,000	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	262.14490	0.26214	0.00000	0.00000	262.145	16.20	0.30	8,018,967.66	2,000	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	237.60180	0.23760	0.00000	0.00000	237.602	16.46	0.28	3,549,421.36	1,000	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.76680	12.76680	12.71280	12.71280		14.41	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.77390	12.77390	12.71970	12.71970		14.40	0.00	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.19	Put	1,610.26080	1.61026	1,659.47340	1.65947	1,610.261	17.24	0.78	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	1,836.55690	1.83656	1,886.28500	1.88629	1,836.557	17.64	0.81	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.72	Call	69.27480	0.06927	59.56540	0.05957	69.275	19.68	0.09	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	61.32600	0.06133	49.58220	0.04958	61.326	20.07	0.08	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.77560	12.77560	12.72150	12.72150		14.50	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			12.78620	12.78620	12.73190	12.73190		14.49	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,281.23150	1.28123	1,330.31770	1.33032	1,281.231	16.49	0.71	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	70.32880	0.07033	60.31790	0.06032	70.329	19.77	0.09	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	54.26580	0.05427	40.57900	0.04058	54.266	20.66	0.07	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.79860	12.79860	12.74400	12.74400		14.49	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	314.24190	0.31424	345.45040	0.34545	314.242	13.63	0.34	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,329.68600	1.32969	1,379.02240	1.37902	1,329.686	16.58	0.72	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 07/08/2018	Any day expiry	16.18	Call	63.59210	0.06359	52.73020	0.05273	63.592	20.40	0.08	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.80920	12.80920	12.75440	12.75440		14.47	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.84100	12.84100	12.78560	12.78560		14.56	0.00	0.00	0	1,336.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,278.44800	1.27845	1,327.59060	1.32759	1,278.448	16.35	0.69	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	85.90710	0.08591	79.11070	0.07911	85.907	19.99	0.10	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	69.03470	0.06903	60.57970	0.06058	69.035	20.95	0.08	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			12.87100	12.87100	12.81510	12.81510		14.52	0.00	1,106,906.00	86	4,771.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Call	1,913.92610	1.91393	1,866.80090	1.86680	1,913.926	13.09	0.93	6,653,936.10	750	0.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	42.92610	0.04293	51.70090	0.05170	42.926	13.09	0.07	643,514.45	750	0.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	143.54550	0.14355	162.27490	0.16227	143.545	12.86	0.18	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	474.05110	0.47405	510.94140	0.51094	474.051	14.11	0.41	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	495.30250	0.49530	532.88800	0.53289	495.303	14.18	0.42	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	608.30750	0.60831	649.19700	0.64920	608.308	14.52	0.47	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	866.29140	0.86629	911.62430	0.91162	866.291	15.25	0.57	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	379.89730	0.37990	372.46990	0.37247	379.897	15.98	0.35	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	102.76690	0.10277	97.40540	0.09741	102.767	19.71	0.11	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	99.77770	0.09978	94.21890	0.09422	99.778	19.84	0.11	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	95.73580	0.09574	89.90870	0.08991	95.736	20.03	0.10	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	90.13380	0.09013	83.93760	0.08394	90.134	20.31	0.09	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.89050	12.89050	12.83420	12.83420		14.61	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,275.37910	1.27538	1,324.70800	1.32471	1,275.379	16.23	0.67	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	98.66320	0.09866	94.16340	0.09416	98.663	20.08	0.10	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	78.96480	0.07896	72.49130	0.07249	78.965	20.99	0.08	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.93770	12.93770	12.88050	12.88050		14.66	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.94460	12.94460	12.88730	12.88730		14.65	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.94810	12.94810	12.89070	12.89070		14.66	0.00	0.00	0	0.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,271.95400	1.27195	1,321.24690	1.32125	1,271.954	16.10	0.64	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	114.49220	0.11449	110.37450	0.11037	114.492	20.18	0.11	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	89.87150	0.08987	83.00840	0.08301	89.871	20.85	0.09	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.95670	12.95670	12.89920	12.89920		14.64	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	205.96680	0.20597	229.02700	0.22903	205.967	13.11	0.22	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,317.57790	1.31758	1,367.15440	1.36715	1,317.578	16.17	0.65	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	105.51720	0.10552	99.36090	0.09936	105.517	20.74	0.10	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.97060	12.97060	12.91280	12.91280		14.64	0.00	0.00	0	70.00
\$ / R	On 30/11/2018	Any day expiry			13.00010	13.00010	12.94170	12.94170		14.70	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,269.09280	1.26909	1,318.40090	1.31840	1,269.093	15.99	0.63	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	127.68270	0.12768	123.59110	0.12359	127.683	20.34	0.11	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	92.63930	0.09264	87.88770	0.08789	92.639	20.68	0.09	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			13.01910	13.01910	12.96040	12.96040		14.68	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,156.32630	1.15633	1,204.60710	1.20461	1,156.326	15.70	0.59	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	193.58960	0.19359	189.89930	0.18990	193.590	18.55	0.17	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			13.02430	13.02430	12.96550	12.96550		14.68	0.00	0.00	0	11,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.96	Put	699.02950	0.69903	740.55060	0.74055	699.029	14.62	0.46	0.00	0	23,443.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.24	Call	106.16970	0.10617	101.33260	0.10133	106.170	20.59	0.09	0.00	0	23,443.00

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 31/12/2018	Any day expiry			13.05380	13.05380		12.99440	12.99440	14.73	0.00	0.00	0	0.00
\$ / R	13.80	Put	On 31/12/2018	Any day expiry	1,265.27920	1.26528	1,314.61440	1.31461	1,265.279	15.88	0.61	0.00	0	1,000.00		
\$ / R	16.93	Call	On 31/12/2018	Any day expiry	140.52660	0.14053	135.66590	0.13567	140.527	20.45	0.12	0.00	0	500.00		
\$ / R	17.58	Call	On 31/12/2018	Any day expiry	95.94890	0.09595	91.90090	0.09190	95.949	20.48	0.09	0.00	0	500.00		
\$ / R			On 13/02/2019	Any day expiry	13.13370	13.13370	13.07340	13.07340		15.01	0.00	0.00	0	70.00		
\$ / R			On 18/03/2019	Foreign Exchange Future	13.19450	13.19450	13.13340	13.13340		15.17	0.00	0.00	0	0.00		
\$ / R			On 14/06/2019	Foreign Exchange Future	13.35650	13.35650	13.29340	13.29340		15.54	0.00	0.00	0	0.00		
\$ / R			On 13/12/2019	Foreign Exchange Future	13.69150	13.69150	13.62440	13.62440		16.02	0.00	0.00	0	0.00		
\$ / R	20.00	Call	On 13/12/2019	Foreign Exchange Future	220.97970	0.22098	216.62550	0.21663	220.980	21.07	0.13	0.00	0	2,000.00		
\$ / R			On 12/06/2020	Foreign Exchange Future	14.07920	14.07920	14.00420	14.00420		16.65	0.00	0.00	0	0.00		
\$ / R			On 28/07/2020	Any day expiry	14.17970	14.17970	14.10230	14.10230		16.77	0.00	0.00	0	84,000.00		
\$ / R			On 14/09/2020	Foreign Exchange Future	14.28450	14.28450	14.20470	14.20470		16.89	0.00	0.00	0	0.00		
\$ / R MAXI			On 19/03/2018	Foreign Exchange Future	12.54620	12.54620	12.49520	12.49520		14.16	0.00	100,369.60	8	592.00		
\$ / R MAXI			On 18/06/2018	Foreign Exchange Future	12.70960	12.70960	12.65650	12.65650		14.32	0.00	0.00	0	47.00		
\$ / R MAXI			On 17/09/2018	Foreign Exchange Future	12.87100	12.87100	12.81510	12.81510		14.52	0.00	0.00	0	5.00		
\$ / R MAXI			On 14/12/2018	Foreign Exchange Future	13.02430	13.02430	12.96550	12.96550		14.68	0.00	0.00	0	0.00		
\$ / R MAXI			On 14/06/2019	Foreign Exchange Future	13.35650	13.35650	13.29340	13.29340		15.54	0.00	0.00	0	0.00		
£ / R			On 31/01/2018	Any day expiry	16.89790	16.89790	16.82230	16.82230		14.75	0.00	0.00	0	10.00		
£ / R			On 01/03/2018	Any day expiry	16.98790	16.98790	16.91150	16.91150		15.03	0.00	0.00	0	17.00		
£ / R			On 15/03/2018	Any day expiry	17.03060	17.03060	16.95420	16.95420		15.14	0.00	0.00	0	38.00		
£ / R			On 19/03/2018	Foreign Exchange Future	17.04310	17.04310	16.96670	16.96670		15.09	0.00	402,370,547.90	23,609	180,333.00		
£ / R	17.00	Put	On 19/03/2018	Foreign Exchange Future	426.27770	0.42628	474.47500	0.47447	426.278	15.05	0.47	0.00	0	500.00		
£ / R	19.00	Call	On 19/03/2018	Foreign Exchange Future	54.48040	0.05448	53.18140	0.05318	54.480	18.00	0.09	0.00	0	1,500.00		
£ / R	20.14	Call	On 19/03/2018	Foreign Exchange Future	14.90450	0.01490	17.81270	0.01781	14.905	19.45	0.03	0.00	0	500.00		
£ / R			On 18/06/2018	Foreign Exchange Future	17.32370	17.32370	17.24410	17.24410		15.39	0.00	0.00	0	7,460.00		
£ / R	17.50	Put	On 18/06/2018	Foreign Exchange Future	810.78280	0.81078	863.77830	0.86378	810.783	15.60	0.52	0.00	0	500.00		
£ / R	20.40	Call	On 18/06/2018	Foreign Exchange Future	99.70950	0.09971	91.09980	0.09110	99.710	18.56	0.10	0.00	0	500.00		
£ / R			On 17/09/2018	Foreign Exchange Future	17.60680	17.60680	17.52350	17.52350		15.44	0.00	0.00	0	4,164.00		
£ / R			On 14/12/2018	Foreign Exchange Future	17.88090	17.88090	17.79420	17.79420		15.49	0.00	0.00	0	886.00		
£ / R			On 14/06/2019	Foreign Exchange Future	18.47910	18.47910	18.38600	18.38600		15.43	0.00	0.00	0	0.00		
¥ / R			On 19/03/2018	Foreign Exchange Future	0.11142	0.11142	0.11071	0.11071		15.11	0.00	0.00	0	115.00		
¥ / R			On 18/06/2018	Foreign Exchange Future	0.11349	0.11349	0.11276	0.11276		14.41	0.00	0.00	0	0.00		
¥ / R			On 17/09/2018	Foreign Exchange Future	0.11562	0.11562	0.11486	0.11486		0.00	0.00	0.00	0	0.00		
¥ / R			On 14/06/2019	Foreign Exchange Future	0.12550	0.12550	0.12462	0.12462		22.76	0.00	0.00	0	0.00		
€ / R			On 30/01/2018	Any day expiry	14.91470	14.91470	14.92760	14.92760		12.96	0.00	0.00	0	0.00		
€ / R			On 31/01/2018	Any day expiry	14.92960	14.92960	14.94250	14.94250		13.18	0.00	0.00	0	151,647.00		
€ / R	15.80	Put	On 31/01/2018	Any day expiry	889.97830	0.88998	883.69650	0.88370	889.978	15.55	0.92	0.00	0	193,000.00		
€ / R	16.50	Call	On 31/01/2018	Any day expiry	4.46850	0.00447	6.22890	0.00623	4.469	18.76	0.02	0.00	0	15,150.00		
€ / R			On 15/02/2018	Any day expiry	14.97810	14.97810	14.99070	14.99070		13.53	0.00	0.00	0	44.00		
€ / R			On 28/02/2018	Any day expiry	15.01820	15.01820	15.03080	15.03080		13.64	0.00	0.00	0	0.00		

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 28/02/2018	Any day expiry	16.41	Put	1,423.91260		1.42391		1,415.31590	1.41532	1,423.913	16.43	0.92	0.00	0	1,647.00
€ / R	On 15/03/2018	Any day expiry			15.06500		15.06500		15.07790	15.07790		13.72	0.00	0.00	0	63.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.07800		15.07800		15.09090	15.09090		13.74	0.00	48,128,976.00	3,192	94,946.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	345.56960		0.34557		346.40670	0.34641	345.570	13.66	0.48	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	373.27560		0.37328		373.85910	0.37386	373.276	13.74	0.50	0.00	0	18,643.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	60.09990		0.06010		65.36610	0.06537	60.100	16.67	0.12	0.00	0	643.00
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	31.78980		0.03179		35.08860	0.03509	31.790	17.61	0.06	0.00	0	620.00
€ / R	On 29/03/2018	Any day expiry			15.11050		15.11050		15.12310	15.12310		13.64	0.00	0.00	0	3.00
€ / R	On 18/06/2018	Foreign Exchange Future			15.36840		15.36840		15.37920	15.37920		13.61	0.00	0.00	0	6,965.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	35.24820		0.03525		38.47320	0.03847	35.248	11.45	0.07	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	57.61240		0.05761		61.60260	0.06160	57.612	11.55	0.10	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	488.89290		0.48889		492.84030	0.49284	488.893	13.47	0.45	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,323.38830		1.32339		1,322.59170	1.32259	1,323.388	15.49	0.73	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	51.19420		0.05119		54.69350	0.05469	51.194	18.34	0.07	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	14.16940		0.01417		15.05930	0.01506	14.169	20.49	0.02	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.66580		15.66580		15.67410	15.67410		13.74	0.00	0.00	0	5,417.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	145.97920		0.14598		152.67480	0.15267	145.979	12.30	0.16	0.00	0	161,971.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	827.94770		0.82795		833.01780	0.83302	827.948	14.02	0.52	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.00	Put	925.82990		0.92583		930.25690	0.93026	925.830	14.24	0.55	0.00	0	37,204.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	106.99760		0.10700		109.91730	0.10992	106.998	19.33	0.10	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	21.63	Call	37.45570		0.03746		38.75890	0.03876	37.456	20.73	0.04	0.00	0	37,204.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.95690		15.95690		15.96340	15.96340		13.85	0.00	0.00	0	2,926.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.58400		16.58400		16.58740	16.58740		14.69	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.93000		94.93000		94.58000	94.58000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.95000		91.95000		91.57000	91.57000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			90.70000		90.70000		90.30000	90.30000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			92.86000		92.86000		92.45000	92.45000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			96.64000		96.64000		96.22000	96.22000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			95.21000		95.21000		94.79000	94.79000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			97.27000		97.27000		96.85000	96.85000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			100.98000		100.98000		100.58000	100.58000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			101.33000		101.33000		100.92000	100.92000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			96.58000		96.58000		96.16000	96.16000			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			99.87000		99.87000		99.86000	99.86000			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			100.00000		100.00000		99.98000	99.98000			0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap			100.42000		100.42000		100.40000	100.40000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap			99.42000		99.42000		99.38000	99.38000			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			98.56000		98.56000		98.56000	98.56000			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.47000		98.47000		98.45000	98.45000			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 21/12/2018	Interest Rate Swap	98.81000	98.81000	98.81000	98.78000	98.78000				0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.17000	99.17000	99.17000	99.14000	99.14000				0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.53000	99.53000	99.53000	99.48000	99.48000				0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.90000	99.90000	99.90000	99.85000	99.85000				0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap	100.84000	100.84000	100.84000	100.77000	100.77000				0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap	98.59000	98.59000	98.59000	98.50000	98.50000				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	96.05000	96.05000	96.05000	95.91000	95.91000				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.26000	95.26000	95.26000	95.12000	95.12000				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	94.45000	94.45000	94.45000	94.28000	94.28000				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	94.62000	94.62000	94.62000	94.42000	94.42000				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.80000	96.80000	96.80000	96.59000	96.59000				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.93000	96.93000	96.93000	96.71000	96.71000				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	98.10000	98.10000	98.10000	97.87000	97.87000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	100.29000	100.29000	100.29000	100.05000	100.05000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	101.53000	101.53000	101.53000	101.29000	101.29000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	96.64000	96.64000	96.64000	96.38000	96.38000				0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	569.83100	569.83100	569.83100	571.01000	571.01000				0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	580.47600	580.47600	580.47600	581.68100	581.68100				0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	656.57800	656.57800	656.57800	658.64400	658.64400				0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	668.84400	668.84400	668.84400	670.95200	670.95200				0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	590.75100	590.75100	590.75100	592.44700	592.44700				0.00	0.00	0	777.00
ALBI	On 03/05/2018	Index Future	601.78700	601.78700	601.78700	603.51800	603.51800				0.00	0.00	0	0.00
AU\$ / R	On 15/01/2018	Any day expiry	9.73910	9.73910	9.73910	9.71210	9.71210			12.86	0.00	0.00	0	5.00
AU\$ / R	On 28/02/2018	Any day expiry	9.80210	9.80210	9.80210	9.77520	9.77520			12.79	0.00	0.00	0	46.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	9.82850	9.82850	9.82850	9.80170	9.80170			12.91	0.00	49,142.50	5	17,950.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.95650	9.95650	9.95650	9.92830	9.92830			13.04	0.00	0.00	0	5,012.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	10.08510	10.08510	10.08510	10.05520	10.05520			13.14	0.00	0.00	0	400.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.20790	10.20790	10.20790	10.17590	10.17590			13.17	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.47160	10.47160	10.47160	10.43810	10.43810			12.92	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	10.09650	10.09650	10.09650	10.09730	10.09730			13.81	0.00	0.00	0	250.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	10.23540	10.23540	10.23540	10.23560	10.23560			15.07	0.00	0.00	0	0.00
CHF / R	On 19/03/2018	Foreign Exchange Future	12.90140	12.90140	12.90140	12.83480	12.83480			12.60	0.00	0.00	0	1,215.00
CHF / R	On 18/06/2018	Foreign Exchange Future	13.16360	13.16360	13.16360	13.09390	13.09390			12.73	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.43120	13.43120	13.43120	13.35860	13.35860				0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.52660	14.52660	14.52660	14.44030	14.44030			14.43	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	1.92310	1.92310	1.92310	1.92020	1.92020			13.59	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
CNH / R	On 18/06/2018	Foreign Exchange Future	1.93810	1.93810	1.93510	1.93510				14.25	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.95300	1.95300	1.94970	1.94970					0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	1.99750	1.99750	1.99390	1.99390				14.65	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future	2.03490	2.03490	2.03620	2.03620				14.70	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.07510	2.07510	2.07640	2.07640				14.94	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.11650	2.11650	2.11700	2.11700					0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.33750	2.33750	2.33920	2.33920				15.88	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	10.79026	78.39138	10.75095	78.63051					0.00	0.00	0	9,466.00
ES33	On 03/05/2018	Bond Future	10.88953	76.06450	10.84880	76.30843					0.00	0.00	0	0.00
ES33	On 02/08/2018	Bond Future	10.99022	77.48969	10.94771	77.74030					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	11.07459	80.86225	11.04031	81.09648					0.00	0.00	0	7,957.00
ES42	On 03/05/2018	Bond Future	11.17690	78.11172	11.14135	78.35067					0.00	0.00	0	0.00
ES42	On 02/08/2018	Bond Future	11.27883	79.57505	11.24172	79.82061					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	589.45500	589.45500	591.20500	591.20500					0.00	0.00	0	785.00
GOVI	On 03/05/2018	GOVI	600.46600	600.46600	602.25300	602.25300					0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.60630	1.60630	1.60040	1.60040				14.02	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.63030	1.63030	1.62400	1.62400				14.61	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.65320	1.65320	1.64660	1.64660					0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.78810	1.78810	1.77940	1.77940				16.04	0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future	130.91933	130.91933	130.75478	130.75478					0.00	0.00	0	1,070.00

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
I2025	On 03/05/2018	Bond Future		133.37276	133.37276		133.20527	133.20527			0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future		135.84791	135.84791		135.68091	135.68091			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		101.01975	101.01975		101.02434	101.02434			0.00	0.00	0	1,370.00
I2029	On 03/05/2018	Bond Future		101.89483	101.89483		101.89948	101.89948			0.00	0.00	0	0.00
I2029	On 02/08/2018	Bond Future		103.81971	103.81971		103.82730	103.82730			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		105.40363	105.40363		105.40822	105.40822			0.00	0.00	0	5,730.00
I2033	On 03/05/2018	Bond Future		106.29094	106.29094		106.29566	106.29566			0.00	0.00	0	0.00
I2033	On 02/08/2018	Bond Future		108.29887	108.29887		108.30668	108.30668			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		127.45756	127.45756		127.87047	127.87047			0.00	0.00	0	19,909.00
I2038	On 03/05/2018	Bond Future		129.84615	129.84615		130.26689	130.26689			0.00	0.00	0	0.00
I2038	On 02/08/2018	Bond Future		132.24902	132.24902		132.68139	132.68139			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		125.67280	125.67280		125.67829	125.67829			0.00	0.00	0	21,632.00
I2046	On 03/05/2018	Bond Future		126.42814	126.42814		126.43392	126.43392			0.00	0.00	0	0.00
I2046	On 02/08/2018	Bond Future		128.81649	128.81649		128.82585	128.82585			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		132.13653	132.13653		132.43672	132.43672			0.00	0.00	0	24,301.00
I2050	On 03/05/2018	Bond Future		134.61295	134.61295		134.91884	134.91884			0.00	0.00	0	0.00
I2050	On 02/08/2018	Bond Future		135.42278	135.42278		135.73809	135.73809			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		253.51000	253.51000		253.70100	253.70100			0.00	0.00	0	879.00
IGOV	On 03/05/2018	Index Future		258.26000	258.26000		258.45500	258.45500			0.00	0.00	0	269.00
JIBAR FUTURE	On 17/01/2018	Jibar Tradeable Future		6.97000	93.03000		6.96000	93.04000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2018	Jibar Tradeable Future		6.90000	93.10000		6.90000	93.10000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		6.83500	93.16500		6.83500	93.16500			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 18/04/2018	Jibar Tradeable Future		6.78000	93.22000		6.78000	93.22000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		6.82000	93.18000		6.82000	93.18000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		6.89000	93.11000		6.89000	93.11000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		6.96000	93.04000		6.96000	93.04000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future		7.04000	92.96000		7.04000	92.96000			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		0.12000	0.12000		0.11950	0.11950			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future		0.11950	0.11950		0.11930	0.11930			0.00	0.00	0	1,145.00

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 17/09/2018	Foreign Exchange Future			0.11910		0.11910		0.11910	0.11910			0.00	0.00	0	562.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.11340		0.11340		0.11600	0.11600			0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.55810		1.55810		1.55600	1.55600		14.01	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.58360		1.58360		1.58150	1.58150		14.54	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.60930		1.60930		1.60670	1.60670			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.89580		1.89580		1.68610	1.68610		13.81	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			8.99240		8.99240		8.93950	8.93950		13.82	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			9.10280		9.10280		9.04860	9.04860		14.07	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			9.21500		9.21500		9.15880	9.15880			0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.93340		9.93340		9.86660	9.86660		14.34	0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.26690		1.26690		1.26490	1.26490			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.27550		1.27550		1.28060	1.28060			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.29560		1.29560		1.28210	1.28210			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.38150		1.38150		1.37830	1.37830			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.35840		1.35840		1.35790	1.35790			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.36300		1.36300		1.36250	1.36250			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.36790		1.36790		1.36740	1.36740			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.20180		1.20180		1.20770	1.20770			0.00	0.00	0	15.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.20920		1.20920		1.21510	1.21510			0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.21710		1.21710		1.22310	1.22310			0.00	0.00	0	0.00
R186	On 01/02/2018	Bond Future			8.60921		112.89919		8.55399	113.26319		9.12	0.00	4,403,068.41	39	113,515.00
R186	On 01/02/2018	Bond Future	7.75	Call	10.27000		0.01027		22.95000	0.02295	10.270	8.67	0.01	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	734.89000		0.73489		952.88000	0.95288	734.890	9.12	0.40	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	672.76000		0.67276		608.71000	0.60871	672.760	9.31	0.36	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.00	Put	257.16000		0.25716		238.86000	0.23886	257.160	9.49	0.17	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	81.25000		0.08125		79.33000	0.07933	81.250	9.67	0.07	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.65	Put	8.15000		0.00815		9.08000	0.00908	8.150	9.86	0.01	0.00	0	1,950.00
R186	On 03/05/2018	Bond Future			8.65509		115.00851		8.59738	115.37976		9.45	0.00	0.00	0	200.00
R186	On 03/05/2018	Bond Future	9.30	Call	5,049.47000		5.04947		5,355.98000	5.35598	5,049.470	10.02	0.75	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.72	Put	499.99000		0.49999		467.00000	0.46700	499.990	10.16	0.14	0.00	0	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	472.55000		0.47255		441.30000	0.44130	472.550	10.16	0.14	0.00	0	3,200.00
R186	On 03/05/2018	Bond Future	10.14	Put	215.36000		0.21536		200.90000	0.20090	215.360	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

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
R197	On 01/02/2018	Bond Future			298.80349		298.80349		298.51314	298.51314			0.00	0.00	0	2,350.00
R197	On 03/05/2018	Bond Future			304.40293		304.40293		304.10750	304.10750			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			239.74920		239.74920		240.35498	240.35498		4.66	0.00	0.00	0	21,502.00
R202	On 03/05/2018	Bond Future			244.24213		244.24213		244.85956	244.85956		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			7.89433		102.80327		7.83348	103.05268		5.68	0.00	0.00	0	60,572.00
R2023	On 03/05/2018	Bond Future			7.91284		100.79417		7.84811	101.04866		5.93	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future	9.19	Put	130.52000		0.13052		117.90000	0.11790	130.520	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			9.18648		91.61645		9.14157	91.92043			0.00	0.00	0	71,083.00
R2030	On 03/05/2018	Bond Future			9.24354		93.32833		9.19700	93.63828			0.00	0.00	0	0.00
R2030	On 02/08/2018	Bond Future			9.30332		91.07145		9.25469	91.38978			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			9.36742		94.24275		9.31753	94.60649		13.16	0.00	0.00	0	38,482.00
R2032	On 01/02/2018	Bond Future	9.20	Call	751.89000		0.75189		964.12000	0.96412	751.890	13.12	0.36	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	1,045.67000		1.04567		1,293.49000	1.29349	1,045.670	13.21	0.45	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	1,402.64000		1.40264		1,682.35000	1.68235	1,402.640	13.30	0.54	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	1,603.97000		1.60397		1,897.80000	1.89780	1,603.970	13.35	0.58	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.42426		91.84643		9.37267	92.21724		14.38	0.00	0.00	0	0.00
R2032	On 02/08/2018	Bond Future			9.48160		93.56727		9.42793	93.94757		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			9.59896		97.86827		9.56429	98.14401			0.00	0.00	0	48,902.00
R2035	On 03/05/2018	Bond Future			9.65750		95.19653		9.62169	95.47775			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			9.69789		89.83200		9.66824	90.06705		15.61	0.00	0.00	0	43,916.00
R2037	On 01/02/2018	Bond Future	9.88	Call	2,258.14000		2.25814		2,495.22000	2.49522	2,258.140	15.75	0.66	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.32	Put	167.06000		0.16706		183.13000	0.18313	167.060	16.24	0.09	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.72	Put	26.93000		0.02693		33.61000	0.03361	26.930	16.67	0.02	0.00	0	2,000.00
R2037	On 03/05/2018	Bond Future			9.75977		91.51054		9.72916	91.75027		16.37	0.00	0.00	0	0.00
R2037	On 02/08/2018	Bond Future			9.82422		88.96922		9.79230	89.21598		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			7.06492		101.79628		7.01986	101.83403		0.92	0.00	0.00	0	30,625.00
R204	On 03/05/2018	Bond Future			6.86652		103.69820		6.80220	103.73702		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

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 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			9.78805		93.07978		9.75337	93.37363		16.31	0.00	0.00	0	27,816.00
R2040	On 03/05/2018	Bond Future			9.85050		94.81888		9.81470	95.11865		17.11	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future	9.00	Call	1,031.71000		1.03171		1,132.30000	1.13230	1,031.710	16.44	0.22	0.00	0	1,500.00
R2040	On 03/05/2018	Bond Future	10.00	Call	4,317.38000		4.31738		4,537.85000	4.53785	4,317.380	17.39	0.57	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			9.91548		92.08922		9.87824	92.39712		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			9.83769		89.99718		9.80300	90.29362		17.12	0.00	0.00	0	21,014.00
R2044	On 03/05/2018	Bond Future			9.89880		91.67880		9.86303	91.98106		17.97	0.00	0.00	0	0.00
R2044	On 02/08/2018	Bond Future			9.96231		89.01544		9.92512	89.32595		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			9.78779		93.82874		9.75311	94.13449		16.90	0.00	0.00	0	80,503.00
R2048	On 03/05/2018	Bond Future			9.84299		91.14486		9.80725	91.45671		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			7.25583		100.42337		7.20321	100.51709		2.07	0.00	0.00	0	45,523.00
R207	On 03/05/2018	Bond Future			7.21698		102.29963		7.15580	102.39546		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			7.54382		100.19268		7.48733	100.34643		3.52	0.00	0.00	0	35,538.00
R208	On 03/05/2018	Bond Future			7.54227		98.66334		7.48023	98.82032		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			9.53612		74.09613		9.49634	74.36370		15.68	0.00	0.00	0	146,029.00
R209	On 01/02/2018	Bond Future	9.32	Call	593.93000		0.59393		750.10000	0.75010	593.930	15.51	0.32	0.00	0	157.00
R209	On 01/02/2018	Bond Future	9.33	Call	615.86000		0.61586		774.90000	0.77490	615.860	15.52	0.33	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.52	Call	1,137.65000		1.13765		1,346.76000	1.34676	1,137.650	15.70	0.49	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.59	Put	1,021.81000		1.02181		978.68000	0.97868	1,021.810	15.78	0.44	0.00	0	377.00
R209	On 01/02/2018	Bond Future	9.75	Call	2,035.18000		2.03518		2,286.29000	2.28629	2,035.180	15.96	0.69	0.00	0	5,000.00
R209	On 01/02/2018	Bond Future	9.85	Put	442.00000		0.44200		436.35000	0.43635	442.000	16.08	0.24	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	9.87	Put	411.68000		0.41168		407.70000	0.40770	411.680	16.10	0.23	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.88	Put	397.20000		0.39720		394.00000	0.39400	397.200	16.11	0.22	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.89	Put	383.13000		0.38313		380.68000	0.38068	383.130	16.12	0.22	0.00	0	157.00
R209	On 01/02/2018	Bond Future	10.00	Put	253.61000		0.25361		257.12000	0.25712	253.610	16.25	0.15	0.00	0	7,488.00
R209	On 01/02/2018	Bond Future	10.10	Put	170.02000		0.17002		176.12000	0.17612	170.020	16.36	0.11	0.00	0	3,000.00

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
R209	On 01/02/2018	Bond Future	10.22	Put	102.16000		0.10216		109.03000	0.10903	102.160	16.50	0.07	0.00	0	739.00
R209	On 03/05/2018	Bond Future			9.58887		72.33113		9.54789	72.60398		17.21	0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future	9.75	Call	3,371.63000		3.37163		3,567.47000	3.56747	3,371.630	17.49	0.58	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.00	Put	1,694.55000		1.69455		1,638.56000	1.63856	1,694.550	17.78	0.34	0.00	0	5,000.00
R209	On 03/05/2018	Bond Future	10.22	Put	1,271.30000		1.27130		1,230.25000	1.23025	1,271.300	18.04	0.27	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	600.91000		0.60091		583.23000	0.58323	600.910	18.36	0.15	0.00	0	435.00
R209	On 02/08/2018	Bond Future			9.64176		73.68641		9.59930	73.96629		16.42	0.00	0.00	0	0.00
R209	On 02/08/2018	Bond Future	9.66	Call	3,720.62000		3.72062		3,897.21000	3.89721	3,720.620	16.60	0.53	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	2,182.70000		2.18270		2,117.65000	2.11765	2,182.700	17.22	0.33	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	1,129.30000		1.12930		1,094.57000	1.09457	1,129.300	17.54	0.20	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.69056		71.96214		9.64705	72.24620		16.66	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	9.34	Call	3,270.87000		3.27087		3,420.03000	3.42003	3,270.870	16.51	0.44	0.00	0	255.00
R209	On 01/11/2018	Bond Future	9.94	Put	3,638.01000		3.63801		3,544.17000	3.54417	3,638.010	17.16	0.41	0.00	0	255.00
R209	On 01/11/2018	Bond Future	10.57	Put	2,243.27000		2.24327		2,182.90000	2.18290	2,243.270	17.80	0.29	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			187.51084		187.51084		187.51942	187.51942			0.00	0.00	0	2,159.00
R210	On 03/05/2018	Bond Future			188.59972		188.59972		188.60870	188.60870			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			151.27436		151.27436		151.28220	151.28220			0.00	0.00	0	4,967.00
R212	On 03/05/2018	Bond Future			154.10924		154.10924		154.11740	154.11740			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			9.23684		86.29548		9.19198	86.59284		12.88	0.00	0.00	0	58,761.00
R213	On 03/05/2018	Bond Future			9.28789		84.35828		9.24153	84.66145		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			9.75246		73.20708		9.71777	73.44677		16.69	0.00	0.00	0	49,252.00
R214	On 03/05/2018	Bond Future			9.80658		71.27887		9.77087	71.52329		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			22,538.52000		22,538.52000		22,507.24000	22,507.24000			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
SGD / R	On 19/03/2018	Foreign Exchange Future	9.42840		9.42840		9.42290	9.42290		13.23	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	9.56790		9.56790		9.56090	9.56090		13.30	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	9.70690		9.70690		9.69860	9.69860			0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.51080		10.51080		10.50990	10.50990		14.06	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.28000		3.28000		3.26880	3.26880		12.55	0.00	0.00	0	433.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.23150		3.23150		3.22430	3.22430		12.87	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	3.18550		3.18550		3.17640	3.17640			0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.18670		3.18670		3.17680	3.17680		13.96	0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.20930		1.20930		1.20510	1.20510			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.18980		1.18980		1.18520	1.18520			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.17160		1.17160		1.16690	1.16690			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 :												3,217,509,629.27	283,649	7 618 545.00
Grand Total:												3,217,509,629.27	283,649	7 618 545.00