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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 09/01/2018

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 09/01/2018	Any day expiry	12.42280	12.42280		12.42190	12.42190		16.79	0.00	27,811,056.00	2,240	0.00	
\$ / R	On 10/01/2018	Any day expiry	12.42470	12.42470		12.42200	12.42200		16.93	0.00	0.00	0	1,126.00	
\$ / R	On 12/01/2018	Any day expiry	12.42470	12.42470		12.42360	12.42360		15.68	0.00	0.00	0	0.00	
\$ / R	On 15/01/2018	Any day expiry	12.42970	12.42970		12.42860	12.42860		14.08	0.00	0.00	0	649.00	
\$ / R	On 15/01/2018	Any day expiry	12.39	Put	73.23200	0.07323	81.28160	0.08128	73.232	14.45	0.43	0.00	0	277.00
\$ / R	On 15/01/2018	Any day expiry	12.46	Call	75.86390	0.07586	83.06700	0.08307	75.864	14.17	0.45	0.00	0	277.00
\$ / R	On 15/01/2018	Any day expiry	12.72	Put	308.98360	0.30898	312.89610	0.31290	308.984	16.53	0.86	0.00	0	427.00
\$ / R	On 15/01/2018	Any day expiry	12.83	Call	10.17690	0.01018	11.67420	0.01167	10.177	17.53	0.08	0.00	0	427.00
\$ / R	On 15/01/2018	Any day expiry	13.50	Put	1,070.55110	1.07055	1,071.84310	1.07184	1,070.551	22.69	1.00	0.00	0	238.00
\$ / R	On 15/01/2018	Any day expiry	13.75	Call	0.07950	0.00008	0.17380	0.00017	0.080	24.68	0.00	0.00	0	238.00
\$ / R	On 15/01/2018	Any day expiry	14.12	Call	0.03870	0.00004	0.05560	0.00006	0.039	29.03	0.00	0.00	0	50,000.00
\$ / R	On 16/01/2018	Any day expiry	12.43130	12.43130		12.43030	12.43030		14.24	0.00	0.00	0	500.00	
\$ / R	On 18/01/2018	Any day expiry	12.43470	12.43470		12.43370	12.43370		14.31	0.00	0.00	0	241.00	
\$ / R	On 18/01/2018	Any day expiry	13.90	Put	1,465.60580	1.46561	1,466.60590	1.46661	1,465.606	24.72	1.00	0.00	0	20,000.00
\$ / R	On 19/01/2018	Any day expiry	12.43630	12.43630		12.43560	12.43560		14.34	0.00	0.00	0	0.00	
\$ / R	On 25/01/2018	Any day expiry	12.44800	12.44800		12.44730	12.44730		14.00	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 31/01/2018	Any day expiry			12.45970	12.45970					0	144,845.00
\$ / R	12.25	Put	On 31/01/2018	Any day expiry	77.07870	0.07708	81.35850	0.08136	77.079	13.27	0.30	0.00	0	440.00
\$ / R	12.32	Put	On 31/01/2018	Any day expiry	103.31380	0.10331	107.43600	0.10744	103.314	13.50	0.36	0.00	0	460.00
\$ / R	12.36	Call	On 31/01/2018	Any day expiry	220.18170	0.22018	223.43410	0.22343	220.182	13.62	0.60	0.00	0	440.00
\$ / R	12.41	Call	On 31/01/2018	Any day expiry	193.86010	0.19386	196.83230	0.19683	193.860	13.78	0.55	0.00	0	460.00
\$ / R	12.80	Put	On 31/01/2018	Any day expiry	406.38230	0.40638	409.81100	0.40981	406.382	15.33	0.76	0.00	0	25,000.00
\$ / R	13.16	Put	On 31/01/2018	Any day expiry	722.43260	0.72243	724.72740	0.72473	722.433	16.68	0.91	0.00	0	19,500.00
\$ / R	13.25	Put	On 31/01/2018	Any day expiry	806.79600	0.80680	808.74360	0.80874	806.796	16.95	0.93	0.00	0	107,000.00
\$ / R	13.27	Put	On 31/01/2018	Any day expiry	825.74680	0.82575	827.62590	0.82763	825.747	17.02	0.93	0.00	0	2,883.00
\$ / R	13.30	Put	On 31/01/2018	Any day expiry	854.29380	0.85429	856.07570	0.85608	854.294	17.11	0.94	0.00	0	40,904.00
\$ / R	13.40	Put	On 31/01/2018	Any day expiry	950.35240	0.95035	951.85620	0.95186	950.352	17.41	0.95	0.00	0	168,000.00
\$ / R	13.90	Call	On 31/01/2018	Any day expiry	2.17600	0.00218	2.42180	0.00242	2.176	19.24	0.01	0.00	0	42,000.00
\$ / R	14.00	Call	On 31/01/2018	Any day expiry	1.68770	0.00169	1.90660	0.00191	1.688	19.70	0.01	0.00	0	23,300.00
\$ / R	14.25	Call	On 31/01/2018	Any day expiry	0.92720	0.00093	1.08900	0.00109	0.927	20.85	0.00	0.00	0	29,000.00
\$ / R			On 01/02/2018	Any day expiry	12.46160	12.46160	12.46090	12.46090		13.94	0.00	0.00	0	0.00
\$ / R	12.57	Put	On 01/02/2018	Any day expiry	240.17440	0.24017	243.62260	0.24362	240.174	14.43	0.59	0.00	0	242.00
\$ / R	13.04	Put	On 01/02/2018	Any day expiry	613.82460	0.61382	616.56360	0.61656	613.825	16.34	0.86	0.00	0	234.00
\$ / R	13.15	Put	On 01/02/2018	Any day expiry	713.49570	0.71350	715.79450	0.71579	713.496	16.66	0.90	0.00	0	3,496.00
\$ / R	15.22	Call	On 01/02/2018	Any day expiry	0.20360	0.00020	0.21230	0.00021	0.204	25.38	0.00	0.00	0	242.00
\$ / R	15.52	Call	On 01/02/2018	Any day expiry	0.14070	0.00014	0.13380	0.00013	0.141	26.85	0.00	0.00	0	2,723.00
\$ / R	15.79	Call	On 01/02/2018	Any day expiry	0.10550	0.00011	0.09220	0.00009	0.106	28.18	0.00	0.00	0	234.00
\$ / R	15.88	Call	On 01/02/2018	Any day expiry	0.09670	0.00010	0.08220	0.00008	0.097	28.62	0.00	0.00	0	773.00
\$ / R			On 02/02/2018	Any day expiry	12.46350	12.46350	12.46290	12.46290		13.98	0.00	0.00	0	0.00
\$ / R			On 06/02/2018	Any day expiry	12.47130	12.47130	12.47070	12.47070		13.83	0.00	0.00	0	0.00
\$ / R	13.20	Put	On 06/02/2018	Any day expiry	758.66530	0.75867	760.86310	0.76086	758.665	16.48	0.89	0.00	0	35,000.00
\$ / R	13.80	Put	On 06/02/2018	Any day expiry	1,333.41310	1.33341	1,334.65650	1.33466	1,333.413	17.78	0.98	0.00	0	35,000.00
\$ / R			On 08/02/2018	Any day expiry	12.47520	12.47520	12.47460	12.47460		13.89	0.00	0.00	0	0.00
\$ / R	13.16	Put	On 08/02/2018	Any day expiry	724.03930	0.72404	726.16720	0.72617	724.039	16.51	0.87	0.00	0	1,880.00
\$ / R	13.86	Put	On 08/02/2018	Any day expiry	1,390.61110	1.39061	1,391.79080	1.39179	1,390.611	18.33	0.98	0.00	0	1,880.00
\$ / R	15.05	Call	On 08/02/2018	Any day expiry	0.49260	0.00049	0.54290	0.00054	0.493	22.62	0.00	0.00	0	1,880.00
\$ / R			On 09/02/2018	Any day expiry	12.47720	12.47720	12.41350	12.41350		13.94	0.00	2,730,970.00	220	220.00
\$ / R			On 12/02/2018	Any day expiry	12.48300	12.48300	12.48230	12.48230		13.80	0.00	0.00	0	0.00
\$ / R	13.75	Put	On 12/02/2018	Any day expiry	1,278.09600	1.27810	1,279.37060	1.27937	1,278.096	17.92	0.96	0.00	0	20,000.00
\$ / R	13.90	Put	On 12/02/2018	Any day expiry	1,424.69490	1.42469	1,425.85060	1.42585	1,424.695	18.33	0.97	0.00	0	20,000.00
\$ / R			On 13/02/2018	Any day expiry	12.48480	12.48480	12.48420	12.48420		14.02	0.00	0.00	0	70.00
\$ / R			On 15/02/2018	Any day expiry	12.48850	12.48850	12.48780	12.48780		14.07	0.00	0.00	0	12.00
\$ / R			On 16/02/2018	Any day expiry	12.49030	12.49030	12.48970	12.48970		14.11	0.00	0.00	0	0.00
\$ / R	14.20	Put	On 16/02/2018	Any day expiry	1,715.20130	1.71520	1,716.23590	1.71624	1,715.201	19.06	0.98	0.00	0	20,000.00
\$ / R			On 28/02/2018	Any day expiry	12.51240	12.51240	12.51170	12.51170		14.01	0.00	187,875.00	15	1,015.00
\$ / R	13.80	Call	On 28/02/2018	Any day expiry	26.60780	0.02661	27.92630	0.02793	26.608	17.87	0.07	0.00	0	8,500.00
\$ / R	14.18	Put	On 28/02/2018	Any day expiry	1,679.42880	1.67943	1,680.83730	1.68084	1,679.429	18.41	0.96	0.00	0	2,186.00
\$ / R			On 01/03/2018	Any day expiry	12.51420	12.51420	12.51350	12.51350		14.02	0.00	0.00	0	0.00
\$ / R			On 02/03/2018	Any day expiry	12.51610	12.51610	12.51540	12.51540		14.04	0.00	0.00	0	0.00
\$ / R	13.40	Put	On 02/03/2018	Any day expiry	943.56490	0.94356	946.29810	0.94630	943.565	16.86	0.85	0.00	0	100,000.00

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 15/03/2018	Any day expiry		12.53980	12.53980		12.53910	12.53910		14.15	0.00	0.00	0	5,397.00
\$ / R	On 19/03/2018	Foreign Exchange Future		12.54700	12.54700		12.54620	12.54620		14.10	0.00	812,117,122.00	64,726	1,044,493.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	84.07790	0.08408	87.58240	0.08758	84.078	12.94	0.21	0.00	0	248,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.13	Put	121.78450	0.12178	125.64820	0.12565	121.785	13.21	0.27	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.25	Put	164.93600	0.16494	168.99430	0.16899	164.936	13.47	0.33	0.00	0	3,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	211.67630	0.21168	215.79440	0.21579	211.676	13.70	0.39	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	230.36850	0.23037	234.48200	0.23448	230.368	13.78	0.41	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	280.96870	0.28097	285.01560	0.28502	280.969	13.99	0.46	0.00	0	25,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.57	Put	319.99610	0.32000	323.98170	0.32398	319.996	14.16	0.50	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Call	247.94350	0.24794	251.06210	0.25106	247.943	14.55	0.44	0.00	0	11,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Put	400.94350	0.40094	404.86210	0.40486	400.943	14.55	0.56	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.75	Call	231.19530	0.23120	234.26390	0.23426	231.195	14.71	0.41	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.82	Put	482.56700	0.48257	486.35370	0.48635	482.567	14.92	0.62	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	570.01750	0.57002	573.62880	0.57363	570.018	15.28	0.67	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.95	Call	174.54510	0.17455	177.33980	0.17734	174.545	15.32	0.33	0.00	0	13,200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Call	162.69060	0.16269	165.40350	0.16540	162.691	15.47	0.31	0.00	0	21,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	615.69060	0.61569	619.20350	0.61920	615.691	15.47	0.69	0.00	0	100,016.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Put	775.95380	0.77595	779.10480	0.77910	775.954	16.08	0.76	0.00	0	1,073.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Call	122.95380	0.12295	125.30480	0.12530	122.954	16.08	0.24	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.21	Put	784.17850	0.78418	787.31840	0.78732	784.179	16.10	0.76	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	792.42900	0.79243	795.55580	0.79556	792.429	16.13	0.76	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	817.32990	0.81733	820.42220	0.82042	817.330	16.21	0.77	0.00	0	45,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.32	Put	876.27350	0.87627	879.27720	0.87928	876.274	16.39	0.79	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.35	Call	98.87340	0.09887	101.03850	0.10104	98.873	16.47	0.20	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	927.66500	0.92766	930.59120	0.93059	927.665	16.54	0.80	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	944.96300	0.94496	947.86260	0.94786	944.963	16.60	0.81	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	79.59650	0.07960	81.56460	0.08156	79.596	16.86	0.17	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	1,032.59650	1.03260	1,035.36460	1.03536	1,032.596	16.86	0.83	0.00	0	17,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.52	Put	1,050.33890	1.05034	1,053.08000	1.05308	1,050.339	16.91	0.84	0.00	0	3,600.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	1,121.95530	1.12196	1,124.59050	1.12459	1,121.955	17.12	0.85	0.00	0	200,389.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.66	Call	63.29830	0.06330	65.05650	0.06506	63.298	17.27	0.14	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.70	Call	59.80230	0.05980	61.50820	0.06151	59.802	17.38	0.13	0.00	0	25,150.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.74	Put	1,249.51120	1.24951	1,251.96680	1.25197	1,249.511	17.48	0.88	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	54.93930	0.05494	56.56940	0.05657	54.939	17.53	0.12	0.00	0	4,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.79	Call	52.66780	0.05267	54.26060	0.05426	52.668	17.61	0.12	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.84	Put	1,341.35960	1.34136	1,343.65510	1.34366	1,341.360	17.67	0.89	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	1,405.64130	1.40564	1,407.79510	1.40780	1,405.641	17.72	0.90	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Call	41.12570	0.04113	42.43970	0.04244	41.126	17.73	0.09	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Put	1,424.12570	1.42413	1,426.23970	1.42624	1,424.126	17.73	0.91	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.95	Put	1,442.65880	1.44266	1,444.73460	1.44473	1,442.659	17.75	0.91	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.98	Put	1,470.54770	1.47055	1,472.56820	1.47257	1,470.548	17.77	0.91	0.00	0	200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	36.19940	0.03620	37.38270	0.03738	36.199	17.79	0.08	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.02	Call	34.89500	0.03490	36.04290	0.03604	34.895	17.80	0.08	0.00	0	55.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05	Put	1,536.01910	1.53602	1,537.91560	1.53792	1,536.019	17.83	0.92	0.00	0	500.00

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\$ / R	On 19/03/2018	Foreign Exchange Future	14.07	Call	31.82180	0.03182	32.88390	0.03288	31.822	17.84	0.08	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.12	Call	29.00000	0.02900	29.98260	0.02998	29.000	17.88	0.07	0.00	0	4,951.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.16	Put	1,639.91270	1.63991	1,641.63340	1.64163	1,639.913	17.91	0.94	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	1,658.92200	1.65892	1,660.61320	1.66061	1,658.922	17.93	0.94	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Call	24.96540	0.02497	25.82790	0.02583	24.965	17.94	0.06	0.00	0	73.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.22	Put	1,697.04180	1.69704	1,698.67620	1.69868	1,697.042	17.96	0.94	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.42	Call	16.41080	0.01641	17.00220	0.01700	16.411	18.11	0.04	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.44	Call	15.78900	0.01579	16.35920	0.01636	15.789	18.13	0.04	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	15.48610	0.01549	16.04630	0.01605	15.486	18.13	0.04	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	1,957.32940	1.95733	1,958.65090	1.95865	1,957.329	18.16	0.96	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	1,967.05360	1.96705	1,968.36540	1.96837	1,967.054	18.17	0.96	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Call	14.05360	0.01405	14.56540	0.01457	14.054	18.17	0.04	0.00	0	10,490.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	1,986.51640	1.98652	1,987.80980	1.98781	1,986.516	18.19	0.96	0.00	0	850.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.54	Call	12.99890	0.01300	13.47430	0.01347	12.999	18.20	0.03	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.57	Call	12.25790	0.01226	12.70730	0.01271	12.258	18.22	0.03	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.60	Call	11.55730	0.01156	11.98190	0.01198	11.557	18.25	0.03	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	8.59050	0.00859	8.90840	0.00891	8.590	18.36	0.02	0.00	0	25,047.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	6.89530	0.00690	7.15000	0.00715	6.895	18.45	0.02	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	6.36290	0.00636	6.59760	0.00660	6.363	18.48	0.02	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	6.23600	0.00624	6.46600	0.00647	6.236	18.48	0.02	0.00	0	18,718.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.95	Call	5.75300	0.00575	5.96440	0.00596	5.753	18.52	0.02	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	5.19960	0.00520	5.39000	0.00539	5.200	18.55	0.01	0.00	0	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	4.54230	0.00454	4.70570	0.00471	4.542	18.85	0.01	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	4.20080	0.00420	4.34730	0.00435	4.201	19.51	0.01	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	3.83490	0.00383	3.96270	0.00396	3.835	20.39	0.01	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	3.77190	0.00377	3.89640	0.00390	3.772	20.56	0.01	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	3.66880	0.00367	3.78780	0.00379	3.669	20.87	0.01	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	3.51090	0.00351	3.62160	0.00362	3.511	21.39	0.01	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	3.19420	0.00319	3.28690	0.00329	3.194	22.75	0.01	0.00	0	13,176.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	3.07130	0.00307	3.15670	0.00316	3.071	23.45	0.01	0.00	0	225,000.00
\$ / R	On 29/03/2018	Any day expiry			12.56480	12.56480	12.56410	12.56410		14.10	0.00	0.00	0	1,199.00
\$ / R	On 24/04/2018	Any day expiry			12.61140	12.61140	12.61070	12.61070		14.15	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			12.61320	12.61320	12.61250	12.61250		14.15	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	2,415.77170	2.41577	2,417.62800	2.41763	2,415.772	19.38	0.95	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	9.36160	0.00936	9.64780	0.00965	9.362	19.82	0.02	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			12.62220	12.62220	12.62150	12.62150		14.11	0.00	0.00	0	110.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	1,293.14190	1.29314	1,295.52500	1.29553	1,293.142	17.13	0.82	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	24.38640	0.02439	25.26470	0.02526	24.386	19.51	0.05	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	13.00080	0.01300	13.43800	0.01344	13.001	19.59	0.03	0.00	0	500.00
\$ / R	On 09/05/2018	Any day expiry			12.63840	12.63840	12.63770	12.63770		14.22	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	472.02430	0.47202	475.90640	0.47591	472.024	14.45	0.52	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	1,343.94910	1.34395	1,346.29460	1.34629	1,343.949	17.18	0.81	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	16.95760	0.01696	17.50630	0.01751	16.958	19.43	0.03	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			12.64200	12.64200	12.64130	12.64130		14.23	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 14/05/2018	Any day expiry			12.64740	12.64740		12.64670	12.64670		14.19	0.00	0.00	0	0.00
\$ / R	12.75	Put	On 14/05/2018	Any day expiry	481.29040	0.48129	481.29040	0.48129	481.290	14.44	0.52	0.00	0	11,000.00			
\$ / R	14.50	Put	On 14/05/2018	Any day expiry	1,921.29180	1.92129	1,923.30910	1.92331	1,921.292	18.25	0.89	0.00	0	11,000.00			
\$ / R	15.76	Call	On 14/05/2018	Any day expiry	15.17000	0.01517	15.65690	0.01566	15.170	19.23	0.03	0.00	0	11,000.00			
\$ / R			On 15/05/2018	Any day expiry	12.64920	12.64920	12.64840	12.64840		14.20	0.00	0.00	0	0.00			
\$ / R			On 31/05/2018	Any day expiry	12.67790	12.67790	12.67720	12.67720		14.17	0.00	0.00	0	181.00			
\$ / R	13.80	Put	On 31/05/2018	Any day expiry	1,287.14130	1.28714	1,289.51820	1.28952	1,287.141	16.85	0.77	0.00	0	1,000.00			
\$ / R	15.43	Call	On 31/05/2018	Any day expiry	36.66970	0.03667	38.28520	0.03829	36.670	19.35	0.06	0.00	0	500.00			
\$ / R	15.89	Call	On 31/05/2018	Any day expiry	20.80210	0.02080	22.42080	0.02242	20.802	19.42	0.04	0.00	0	500.00			
\$ / R			On 18/06/2018	Foreign Exchange Future	12.71020	12.71020	12.70960	12.70960		14.23	0.00	9,977,507.00	785	174,250.00			
\$ / R	11.00	Put	On 18/06/2018	Foreign Exchange Future	21.23230	0.02123	23.30020	0.02330	21.232	13.21	0.05	0.00	0	750.00			
\$ / R	11.50	Put	On 18/06/2018	Foreign Exchange Future	50.44460	0.05044	53.80520	0.05381	50.445	12.19	0.10	0.00	0	66.00			
\$ / R	12.00	Put	On 18/06/2018	Foreign Exchange Future	157.55420	0.15755	163.12370	0.16312	157.554	12.90	0.24	0.00	0	20,000.00			
\$ / R	12.12	Put	On 18/06/2018	Foreign Exchange Future	197.40470	0.19740	203.19930	0.20320	197.405	13.11	0.28	0.00	0	372.00			
\$ / R	12.25	Put	On 18/06/2018	Foreign Exchange Future	247.77480	0.24777	253.55470	0.25355	247.775	13.36	0.32	0.00	0	84,749.00			
\$ / R	12.30	Put	On 18/06/2018	Foreign Exchange Future	268.93080	0.26893	274.66850	0.27467	268.931	13.45	0.34	0.00	0	24,500.00			
\$ / R	12.40	Put	On 18/06/2018	Foreign Exchange Future	314.16680	0.31417	319.76140	0.31976	314.167	13.65	0.38	0.00	0	12,603.00			
\$ / R	12.50	Put	On 18/06/2018	Foreign Exchange Future	363.22430	0.36322	368.61540	0.36862	363.224	13.84	0.41	0.00	0	114,600.00			
\$ / R	12.75	Put	On 18/06/2018	Foreign Exchange Future	502.34090	0.50234	507.04570	0.50705	502.341	14.35	0.49	0.00	0	66.00			
\$ / R	12.96	Put	On 18/06/2018	Foreign Exchange Future	637.16770	0.63717	641.34060	0.64134	637.168	14.83	0.56	0.00	0	2,700.00			
\$ / R	13.00	Put	On 18/06/2018	Foreign Exchange Future	664.34030	0.66434	668.40500	0.66841	664.340	14.92	0.57	0.00	0	30,358.00			
\$ / R	13.05	Put	On 18/06/2018	Foreign Exchange Future	698.93510	0.69894	702.85540	0.70286	698.935	15.03	0.59	0.00	0	1,250.00			
\$ / R	13.17	Put	On 18/06/2018	Foreign Exchange Future	784.64670	0.78465	788.21870	0.78822	784.647	15.31	0.62	0.00	0	965.00			
\$ / R	13.20	Put	On 18/06/2018	Foreign Exchange Future	806.63800	0.80664	810.12130	0.81012	806.638	15.38	0.63	0.00	0	372.00			
\$ / R	13.22	Put	On 18/06/2018	Foreign Exchange Future	821.41830	0.82142	824.84440	0.82484	821.418	15.42	0.63	0.00	0	15,000.00			
\$ / R	13.30	Put	On 18/06/2018	Foreign Exchange Future	881.45810	0.88146	884.64990	0.88465	881.458	15.60	0.65	0.00	0	25,550.00			
\$ / R	13.46	Put	On 18/06/2018	Foreign Exchange Future	1,005.29060	1.00529	1,008.25080	1.00825	1,005.291	15.96	0.69	0.00	0	5,183.00			
\$ / R	13.48	Put	On 18/06/2018	Foreign Exchange Future	1,021.10790	1.02111	1,024.05340	1.02405	1,021.108	16.00	0.69	0.00	0	7,420.00			
\$ / R	13.50	Put	On 18/06/2018	Foreign Exchange Future	1,037.00110	1.03700	1,039.93150	1.03993	1,037.001	16.05	0.70	0.00	0	114,600.00			
\$ / R	13.64	Put	On 18/06/2018	Foreign Exchange Future	1,150.27720	1.15028	1,153.08700	1.15309	1,150.277	16.35	0.73	0.00	0	70,530.00			
\$ / R	13.75	Put	On 18/06/2018	Foreign Exchange Future	1,241.56400	1.24156	1,244.27660	1.24428	1,241.564	16.59	0.75	0.00	0	84,749.00			
\$ / R	13.80	Put	On 18/06/2018	Foreign Exchange Future	1,283.66260	1.28366	1,286.33160	1.28633	1,283.663	16.70	0.75	0.00	0	500.00			
\$ / R	13.81	Put	On 18/06/2018	Foreign Exchange Future	1,292.12660	1.29213	1,294.78730	1.29479	1,292.127	16.72	0.76	0.00	0	40,000.00			
\$ / R	13.83	Put	On 18/06/2018	Foreign Exchange Future	1,309.09650	1.30910	1,311.73820	1.31174	1,309.096	16.76	0.76	0.00	0	300.00			
\$ / R	13.84	Put	On 18/06/2018	Foreign Exchange Future	1,317.59960	1.31760	1,320.23310	1.32023	1,317.600	16.79	0.76	0.00	0	500.00			
\$ / R	13.90	Put	On 18/06/2018	Foreign Exchange Future	1,368.91200	1.36891	1,371.49370	1.37149	1,368.912	16.92	0.77	0.00	0	1,000.00			
\$ / R	14.00	Put	On 18/06/2018	Foreign Exchange Future	1,454.80340	1.45480	1,457.29170	1.45729	1,454.803	17.11	0.79	0.00	0	6,130.00			
\$ / R	14.10	Put	On 18/06/2018	Foreign Exchange Future	1,541.31170	1.54131	1,543.70400	1.54370	1,541.312	17.27	0.80	0.00	0	7,028.00			
\$ / R	14.25	Put	On 18/06/2018	Foreign Exchange Future	1,673.24830	1.67325	1,675.50140	1.67550	1,673.248	17.52	0.82	0.00	0	2,000.00			
\$ / R	14.53	Call	On 18/06/2018	Foreign Exchange Future	105.70320	0.10570	107.11340	0.10711	105.703	17.98	0.14	0.00	0	7,600.00			
\$ / R	14.71	Call	On 18/06/2018	Foreign Exchange Future	91.27640	0.09128	92.54140	0.09254	91.276	18.28	0.13	0.00	0	50.00			
\$ / R	14.81	Call	On 18/06/2018	Foreign Exchange Future	84.22580	0.08423	85.41740	0.08542	84.226	18.44	0.12	0.00	0	500.00			
\$ / R	15.00	Call	On 18/06/2018	Foreign Exchange Future	72.46980	0.07247	73.52990	0.07353	72.470	18.75	0.10	0.00	0	500.00			
\$ / R	15.11	Call	On 18/06/2018	Foreign Exchange Future	66.52900	0.06653	67.51730	0.06752	66.529	18.93	0.09	0.00	0	760.00			

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	65.00800	0.06501	65.97760	0.06598	65.008	18.98	0.09	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	61.14380	0.06114	62.06730	0.06207	61.144	19.12	0.09	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	57.26850	0.05727	58.26340	0.05826	57.269	19.23	0.08	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	51.28290	0.05128	52.48320	0.05248	51.283	19.38	0.07	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	48.34120	0.04834	49.63690	0.04964	48.341	19.47	0.07	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	47.13760	0.04714	48.47090	0.04847	47.138	19.50	0.07	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	37.96400	0.03796	39.55940	0.03956	37.964	19.82	0.06	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	28.11250	0.02811	29.91160	0.02991	28.113	20.26	0.04	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	23.62080	0.02362	25.47250	0.02547	23.621	20.53	0.04	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	23.07290	0.02307	24.92830	0.02493	23.073	20.57	0.04	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	21.68050	0.02168	23.54390	0.02354	21.681	20.66	0.03	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	21.03430	0.02103	22.86830	0.02287	21.034	20.67	0.03	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	18.16050	0.01816	19.81080	0.01981	18.160	20.67	0.03	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	13.32110	0.01332	14.63650	0.01464	13.321	20.67	0.02	0.00	0	84,749.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	12.13770	0.01214	13.36530	0.01337	12.138	20.67	0.02	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	9.48340	0.00948	10.50320	0.01050	9.483	20.67	0.02	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.28	Call	8.72740	0.00873	9.68500	0.00969	8.727	20.67	0.01	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	7.74550	0.00775	8.61970	0.00862	7.745	20.67	0.01	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			12.73000	12.73000	12.72930	12.72930		14.34	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,282.09930	1.28210	1,284.92160	1.28492	1,282.099	16.63	0.74	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	52.07530	0.05208	53.28320	0.05328	52.075	19.58	0.07	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	36.63750	0.03664	38.12090	0.03812	36.638	20.24	0.05	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.73540	12.73540	12.73470	12.73470		14.31	0.00	0.00	0	100.00
\$ / R	On 06/07/2018	Any day expiry			12.74260	12.74260	12.74190	12.74190		14.31	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	191.25450	0.19125	197.44220	0.19744	191.255	13.02	0.26	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	259.73400	0.25973	262.14490	0.26214	259.734	16.16	0.30	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	235.31690	0.23532	237.60180	0.23760	235.317	16.43	0.28	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.76740	12.76740	12.76680	12.76680		14.31	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.77440	12.77440	12.77390	12.77390		14.29	0.00	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.19	Put	1,607.58590	1.60759	1,610.26080	1.61026	1,607.586	17.20	0.78	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	1,834.18250	1.83418	1,836.55690	1.83656	1,834.183	17.60	0.81	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.72	Call	67.98760	0.06799	69.27480	0.06927	67.988	19.64	0.09	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	59.97010	0.05997	61.32600	0.06133	59.970	20.02	0.08	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.77610	12.77610	12.77560	12.77560		14.40	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			12.78660	12.78660	12.78620	12.78620		14.39	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,278.12710	1.27813	1,281.23150	1.28123	1,278.127	16.44	0.71	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	69.02570	0.06903	70.32880	0.07033	69.026	19.73	0.08	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	52.85260	0.05285	54.26580	0.05427	52.853	20.59	0.07	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.79890	12.79890	12.79860	12.79860		14.38	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	307.62850	0.30763	314.24190	0.31424	307.628	13.47	0.34	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,326.61780	1.32662	1,329.68600	1.32969	1,326.618	16.53	0.72	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	62.19140	0.06219	63.59210	0.06359	62.191	20.35	0.07	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.80950	12.80950	12.80920	12.80920		14.36	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.84100	12.84100	12.84100	12.84100		14.45	0.00	0.00	0	1,336.00

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	13.80	Put	1,275.20610	1.27521	1,278.44800	1.27845	1,275.206	16.30	0.69	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	84.46650	0.08447	85.90710	0.08591	84.466	19.94	0.09	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	67.58960	0.06759	69.03470	0.06903	67.590	20.90	0.07	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			12.87090	12.87090	12.87100	12.87100		14.41	0.00	6,692,868.00	520	5,271.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	137.60310	0.13760	143.54550	0.14355	137.603	12.67	0.18	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	467.41010	0.46741	474.05110	0.47405	467.410	13.98	0.41	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	488.76200	0.48876	495.30250	0.49530	488.762	14.05	0.42	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	602.34990	0.60235	608.30750	0.60831	602.350	14.41	0.47	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	861.57620	0.86158	866.29140	0.86629	861.576	15.16	0.57	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	376.22220	0.37622	379.89730	0.37990	376.222	15.92	0.35	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	101.26210	0.10126	102.76690	0.10277	101.262	19.67	0.11	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	98.28080	0.09828	99.77770	0.09978	98.281	19.80	0.10	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	94.24720	0.09425	95.73580	0.09574	94.247	19.99	0.10	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	88.66010	0.08866	90.13380	0.09013	88.660	20.27	0.09	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.89020	12.89020	12.89050	12.89050		14.50	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,272.09790	1.27210	1,275.37910	1.27538	1,272.098	16.17	0.67	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	97.10610	0.09711	98.66320	0.09866	97.106	20.04	0.10	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	77.49530	0.07750	78.96480	0.07896	77.495	20.94	0.08	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.93710	12.93710	12.93770	12.93770		14.55	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.94390	12.94390	12.94460	12.94460		14.53	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.94740	12.94740	12.94810	12.94810		14.54	0.00	0.00	0	0.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,268.51050	1.26851	1,271.95400	1.27195	1,268.511	16.03	0.64	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	112.78330	0.11278	114.49220	0.11449	112.783	20.14	0.11	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	88.37990	0.08838	89.87150	0.08987	88.380	20.81	0.09	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.95600	12.95600	12.95670	12.95670		14.52	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	198.98030	0.19898	205.96680	0.20597	198.980	12.93	0.22	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,314.16690	1.31417	1,317.57790	1.31758	1,314.167	16.11	0.65	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	103.89270	0.10389	105.51720	0.10552	103.893	20.69	0.10	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.96970	12.96970	12.97060	12.97060		14.52	0.00	0.00	0	70.00
\$ / R	On 30/11/2018	Any day expiry			12.99900	12.99900	13.00010	13.00010		14.58	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,265.34390	1.26534	1,269.09280	1.26909	1,265.344	15.92	0.63	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	125.87800	0.12588	127.68270	0.12768	125.878	20.30	0.11	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	91.18150	0.09118	92.63930	0.09264	91.181	20.64	0.08	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			13.01790	13.01790	13.01910	13.01910		14.56	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,152.03620	1.15204	1,156.32630	1.15633	1,152.036	15.62	0.60	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	191.11830	0.19112	193.58960	0.19359	191.118	18.51	0.17	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			13.02310	13.02310	13.02430	13.02430		14.56	0.00	0.00	0	11,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.96	Put	692.22690	0.69223	699.02950	0.69903	692.227	14.49	0.46	0.00	0	23,443.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.24	Call	104.59300	0.10459	106.16970	0.10617	104.593	20.55	0.09	0.00	0	23,443.00
\$ / R	On 31/12/2018	Any day expiry			13.05230	13.05230	13.05380	13.05380		14.60	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,261.23510	1.26124	1,265.27920	1.26528	1,261.235	15.80	0.61	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	138.58930	0.13859	140.52660	0.14053	138.589	20.41	0.12	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	94.43070	0.09443	95.94890	0.09595	94.431	20.44	0.08	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			13.13200	13.13200	13.13370	13.13370		14.86	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			13.19270		13.19270		13.19450	13.19450		15.01	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			13.35450		13.35450		13.35650	13.35650		15.35	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future			13.68920		13.68920		13.69150	13.69150		15.80	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	216.67740		0.21668		220.97970	0.22098	216.677	20.98	0.12	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			14.07310		14.07310		14.07920	14.07920		16.46	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			14.17260		14.17260		14.17970	14.17970		16.61	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			14.27650		14.27650		14.28450	14.28450		16.74	0.00	0.00	0	0.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			12.54700		12.54700		12.54620	12.54620		14.10	0.00	62,735.00	5	590.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			12.71020		12.71020		12.70960	12.70960		14.23	0.00	63,551.00	5	47.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			12.87090		12.87090		12.87100	12.87100		14.41	0.00	38,612.70	3	8.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			13.02310		13.02310		13.02430	13.02430		14.56	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			13.35450		13.35450		13.35650	13.35650		15.35	0.00	0.00	0	0.00
£ / R	On 31/01/2018	Any day expiry			16.84490		16.84490		16.89790	16.89790		14.74	0.00	0.00	0	10.00
£ / R	On 01/03/2018	Any day expiry			16.93460		16.93460		16.98790	16.98790		14.96	0.00	0.00	0	17.00
£ / R	On 15/03/2018	Any day expiry			16.97730		16.97730		17.03060	17.03060		14.98	0.00	0.00	0	38.00
£ / R	On 19/03/2018	Foreign Exchange Future			16.98990		16.98990		17.04310	17.04310		14.99	0.00	21,645,132.60	1,274	180,581.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	446.93640		0.44694		426.27770	0.42628	446.936	14.99	0.49	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	19.00	Call	48.45270		0.04845		54.48040	0.05448	48.453	18.01	0.08	0.00	0	1,500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	12.80170		0.01280		14.90450	0.01490	12.802	19.43	0.02	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future			17.27010		17.27010		17.32370	17.32370		15.25	0.00	51,810.30	3	7,457.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	833.35950		0.83336		810.78280	0.81078	833.359	15.52	0.53	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	94.07180		0.09407		99.70950	0.09971	94.072	18.61	0.10	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future			17.55100		17.55100		17.60680	17.60680		15.30	0.00	0.00	0	4,164.00
£ / R	On 14/12/2018	Foreign Exchange Future			17.82180		17.82180		17.88090	17.88090		15.31	0.00	0.00	0	886.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.41700		18.41700		18.47910	18.47910		15.22	0.00	0.00	0	0.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.11166		0.11166		0.11142	0.11142		15.10	0.00	0.00	0	115.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.11373		0.11373		0.11349	0.11349		13.68	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.11585		0.11585		0.11562	0.11562			0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12574		0.12574		0.12550	0.12550		22.48	0.00	0.00	0	0.00
€ / R	On 30/01/2018	Any day expiry			14.85400		14.85400		14.91470	14.91470		13.06	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry			14.86890		14.86890		14.92960	14.92960		13.12	0.00	0.00	0	151,647.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	946.81320		0.94681		889.97830	0.88998	946.813	15.97	0.94	0.00	0	193,000.00
€ / R	On 31/01/2018	Any day expiry	16.50	Call	3.58080		0.00358		4.46850	0.00447	3.581	19.24	0.01	0.00	0	15,150.00
€ / R	On 15/02/2018	Any day expiry			14.91710		14.91710		14.97810	14.97810		13.47	0.00	0.00	0	44.00
€ / R	On 28/02/2018	Any day expiry			14.95710		14.95710		15.01820	15.01820		13.69	0.00	0.00	0	0.00
€ / R	On 28/02/2018	Any day expiry	16.41	Put	1,479.19470		1.47919		1,423.91260	1.42391	1,479.195	16.42	0.93	0.00	0	1,647.00
€ / R	On 15/03/2018	Any day expiry			15.00360		15.00360		15.06500	15.06500		13.73	0.00	0.00	0	63.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.01670		15.01670		15.07800	15.07800		13.62	0.00	10,001,122.20	666	94,974.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	375.21890		0.37522		345.56960	0.34557	375.219	13.74	0.50	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	405.20540		0.40521		373.27560	0.37328	405.205	13.86	0.52	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	53.04140	0.05304		60.09990	0.06010	53.041	16.76	0.10	0.00	0	643.00	
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	28.07970	0.02808		31.78980	0.03179	28.080	17.74	0.06	0.00	0	620.00	
€ / R	On 29/03/2018	Any day expiry			15.04900	15.04900		15.11050	15.11050		13.60	0.00	0.00	0	3.00	
€ / R	On 18/06/2018	Foreign Exchange Future			15.30590	15.30590		15.36840	15.36840		13.48	0.00	0.00	0	6,965.00	
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	34.24180	0.03424		35.24820	0.03525	34.242	11.10	0.07	0.00	0	50,995.00	
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	61.36510	0.06137		57.61240	0.05761	61.365	11.44	0.11	0.00	0	7,000.00	
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	513.40570	0.51341		488.89290	0.48889	513.406	13.41	0.47	0.00	0	50,995.00	
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,368.79590	1.36880		1,323.38830	1.32339	1,368.796	15.53	0.74	0.00	0	7,000.00	
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	46.98350	0.04698		51.19420	0.05119	46.984	18.38	0.06	0.00	0	7,000.00	
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	13.05250	0.01305		14.16940	0.01417	13.053	20.57	0.02	0.00	0	50,995.00	
€ / R	On 17/09/2018	Foreign Exchange Future			15.60190	15.60190		15.66580	15.66580		13.62	0.00	0.00	0	5,417.00	
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	150.15600	0.15016		145.97920	0.14598	150.156	12.13	0.17	0.00	0	161,971.00	
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	858.39870	0.85840		827.94770	0.82795	858.399	13.99	0.53	0.00	0	124,767.00	
€ / R	On 17/09/2018	Foreign Exchange Future	16.00	Put	958.77880	0.95878		925.82990	0.92583	958.779	14.22	0.56	0.00	0	37,204.00	
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	102.37970	0.10238		106.99760	0.10700	102.380	19.44	0.09	0.00	0	124,767.00	
€ / R	On 17/09/2018	Foreign Exchange Future	21.63	Call	34.62810	0.03463		37.45570	0.03746	34.628	20.72	0.03	0.00	0	37,204.00	
€ / R	On 14/12/2018	Foreign Exchange Future			15.89080	15.89080		15.95690	15.95690		13.74	0.00	0.00	0	2,926.00	
€ / R	On 14/06/2019	Foreign Exchange Future			16.51610	16.51610		16.58400	16.58400		14.54	0.00	0.00	0	0.00	
10Y STND	On 17/12/2025	Interest Rate Swap			94.73000	94.73000		94.93000	94.93000			0.00	0.00	0	0.00	
10Y STND	On 16/03/2026	Interest Rate Swap			91.73000	91.73000		91.95000	91.95000			0.00	0.00	0	0.00	
10Y STND	On 15/06/2026	Interest Rate Swap			90.46000	90.46000		90.70000	90.70000			0.00	0.00	0	0.00	
10Y STND	On 21/09/2026	Interest Rate Swap			92.60000	92.60000		92.86000	92.86000			0.00	0.00	0	0.00	
10Y STND	On 21/12/2026	Interest Rate Swap			96.38000	96.38000		96.64000	96.64000			0.00	0.00	0	0.00	
10Y STND	On 15/03/2027	Interest Rate Swap			94.95000	94.95000		95.21000	95.21000			0.00	0.00	0	0.00	
10Y STND	On 21/06/2027	Interest Rate Swap			97.01000	97.01000		97.27000	97.27000			0.00	0.00	0	0.00	
10Y STND	On 20/09/2027	Interest Rate Swap			100.73000	100.73000		100.98000	100.98000			0.00	0.00	0	0.00	
10Y STND	On 20/12/2027	Interest Rate Swap			101.08000	101.08000		101.33000	101.33000			0.00	0.00	0	0.00	
10Y STND	On 22/03/2028	Interest Rate Swap			96.33000	96.33000		96.58000	96.58000			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			99.88000	99.88000		99.87000	99.87000			0.00	0.00	0	0.00	
1Y STND	On 20/09/2018	Interest Rate Swap			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
1Y STND	On 20/12/2018	Interest Rate Swap			100.43000	100.43000		100.42000	100.42000			0.00	0.00	0	0.00	
1Y STND	On 22/03/2019	Interest Rate Swap			99.42000	99.42000		99.42000	99.42000			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			98.57000	98.57000		98.56000	98.56000			0.00	0.00	0	0.00	
2Y STND	On 21/09/2018	Interest Rate Swap			98.47000	98.47000		98.47000	98.47000			0.00	0.00	0	0.00	
2Y STND	On 21/12/2018	Interest Rate Swap			98.81000	98.81000		98.81000	98.81000			0.00	0.00	0	0.00	
2Y STND	On 15/03/2019	Interest Rate Swap			99.17000	99.17000		99.17000	99.17000			0.00	0.00	0	0.00	
2Y STND	On 21/06/2019	Interest Rate Swap			99.53000	99.53000		99.53000	99.53000			0.00	0.00	0	0.00	
2Y STND	On 20/09/2019	Interest Rate Swap			99.90000	99.90000		99.90000	99.90000			0.00	0.00	0	0.00	
2Y STND	On 20/12/2019	Interest Rate Swap			100.83000	100.83000		100.84000	100.84000			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		98.57000	98.57000		98.59000	98.59000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		96.03000	96.03000		96.05000	96.05000			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		95.24000	95.24000		95.26000	95.26000			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		94.42000	94.42000		94.45000	94.45000			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		94.57000	94.57000		94.62000	94.62000			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		96.74000	96.74000		96.80000	96.80000			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap		96.87000	96.87000		96.93000	96.93000			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap		98.04000	98.04000		98.10000	98.10000			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap		100.23000	100.23000		100.29000	100.29000			0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap		101.47000	101.47000		101.53000	101.53000			0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap		96.58000	96.58000		96.64000	96.64000			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future		570.68300	570.68300		569.83100	569.83100			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future		581.34400	581.34400		580.47600	580.47600			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future		658.65700	658.65700		656.57800	656.57800			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future		670.96100	670.96100		668.84400	668.84400			0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future		594.35200	594.35200		590.75100	590.75100			0.00	59,435,200.00	10	772.00
ALBI	On 03/05/2018	Index Future		605.45500	605.45500		601.78700	601.78700			0.00	0.00	0	0.00
AU\$ / R	On 15/01/2018	Any day expiry		9.70720	9.70720		9.73910	9.73910		12.54	0.00	48,225.00	5	5.00
AU\$ / R	On 28/02/2018	Any day expiry		9.76990	9.76990		9.80210	9.80210		12.72	0.00	0.00	0	46.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future		9.79640	9.79640		9.82850	9.82850		12.82	0.00	2,449,100.00	250	18,200.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future		9.92350	9.92350		9.95650	9.95650		12.92	0.00	0.00	0	5,012.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future		10.05130	10.05130		10.08510	10.08510		13.02	0.00	0.00	0	400.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future		10.17280	10.17280		10.20790	10.20790		13.04	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future		10.43640	10.43640		10.47160	10.47160		12.80	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future		10.08000	10.08000		10.09650	10.09650		13.86	0.00	0.00	0	250.00
CAD/ R	On 18/06/2018	Foreign Exchange Future		10.21860	10.21860		10.23540	10.23540		14.97	0.00	0.00	0	0.00
CHF / R	On 19/03/2018	Foreign Exchange Future		12.81170	12.81170		12.90140	12.90140		12.63	0.00	0.00	0	1,215.00
CHF / R	On 18/06/2018	Foreign Exchange Future		13.07160	13.07160		13.16360	13.16360		12.60	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future		13.33680	13.33680		13.43120	13.43120			0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future		14.42480	14.42480		14.52660	14.52660		14.22	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future		1.91230	1.91230		1.92310	1.92310		13.66	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future		1.92680	1.92680		1.93810	1.93810		14.23	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future		1.94110	1.94110		1.95300	1.95300			0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		1.98490	1.98490		1.99750	1.99750		14.24	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future		2.02670	2.02670		2.03490	2.03490		14.74	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		2.06690	2.06690		2.07510	2.07510		14.34	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future		2.10760	2.10760		2.11650	2.11650			0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.32850	2.32850		2.33750	2.33750		15.75	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		10.69824	78.95294		10.79026	78.39138			0.00	0.00	0	9,466.00
ES33	On 03/05/2018	Bond Future		10.79432	76.63656		10.88953	76.06450			0.00	0.00	0	0.00
ES33	On 02/08/2018	Bond Future		10.89167	78.07258		10.99022	77.48969			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		10.96746	81.59828		11.07459	80.86225			0.00	0.00	0	7,957.00
ES42	On 03/05/2018	Bond Future		11.06597	78.86153		11.17690	78.11172			0.00	0.00	0	0.00
ES42	On 02/08/2018	Bond Future		11.16404	80.33897		11.27883	79.57505			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		593.02600	593.02600		589.45500	589.45500			0.00	830,236,400.00	140	715.00
GOVI	On 03/05/2018	GOVI		604.10400	604.10400		600.46600	600.46600			0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future		1.60670	1.60670		1.60630	1.60630		13.98	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future		1.63050	1.63050		1.63030	1.63030		14.51	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.65330	1.65330		1.65320	1.65320			0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.78730	1.78730		1.78810	1.78810		15.87	0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future		130.91341	130.91341		130.91933	130.91933			0.00	0.00	0	1,070.00
I2025	On 03/05/2018	Bond Future		133.36704	133.36704		133.37276	133.37276			0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future		135.84215	135.84215		135.84791	135.84791			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		101.01576	101.01576		101.01975	101.01975			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		101.89096	101.89096		101.89483	101.89483			0.00	0.00	0	0.00
I2029	On 02/08/2018	Bond Future		103.81583	103.81583		103.81971	103.81971			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		105.39958	105.39958		105.40363	105.40363			0.00	0.00	0	5,730.00
I2033	On 03/05/2018	Bond Future		106.28689	106.28689		106.29094	106.29094			0.00	0.00	0	0.00
I2033	On 02/08/2018	Bond Future		108.29493	108.29493		108.29887	108.29887			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		127.45230	127.45230		127.45756	127.45756			0.00	0.00	0	19,909.00
I2038	On 03/05/2018	Bond Future		129.84108	129.84108		129.84615	129.84615			0.00	0.00	0	0.00
I2038	On 02/08/2018	Bond Future		132.24406	132.24406		132.24902	132.24902			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		124.91925	124.91925		125.67280	125.67280			0.00	0.00	0	21,632.00
I2046	On 03/05/2018	Bond Future		125.66075	125.66075		126.42814	126.42814			0.00	0.00	0	0.00
I2046	On 02/08/2018	Bond Future		128.03466	128.03466		128.81649	128.81649			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		132.13155	132.13155		132.13653	132.13653			0.00	0.00	0	24,301.00
I2050	On 03/05/2018	Bond Future		134.60793	134.60793		134.61295	134.61295			0.00	0.00	0	0.00
I2050	On 02/08/2018	Bond Future		135.41783	135.41783		135.42278	135.42278			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		253.37200	253.37200		253.51000	253.51000			0.00	0.00	0	879.00
IGOV	On 03/05/2018	Index Future		258.12000	258.12000		258.26000	258.26000			0.00	0.00	0	269.00
JIBAR FUTURE	On 17/01/2018	Jibar Tradeable Future		6.97000	93.03000		6.97000	93.03000			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		0.12010	0.12010		0.12000	0.12000			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future		0.11930	0.11930		0.11950	0.11950			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future		0.11850	0.11850		0.11910	0.11910			0.00	0.00	0	562.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.11620	0.11620		0.11340	0.11340			0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future		1.55070	1.55070		1.55810	1.55810		14.07	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future		1.57610	1.57610		1.58360	1.58360		13.86	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			1.60170		1.60170		1.60930	1.60930			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.68000		1.68000		1.89580	1.89580		13.72	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			8.98040		8.98040		8.99240	8.99240		13.70	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			9.09040		9.09040		9.10280	9.10280		14.02	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			9.20190		9.20190		9.21500	9.21500			0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.91820		9.91820		9.93340	9.93340		14.20	0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.27130		1.27130		1.26690	1.26690			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.28490		1.28490		1.27550	1.27550			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.28680		1.28680		1.29560	1.29560			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.38050		1.38050		1.38150	1.38150			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.35410		1.35410		1.35840	1.35840			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.35880		1.35880		1.36300	1.36300			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.36360		1.36360		1.36790	1.36790			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.19680		1.19680		1.20180	1.20180			0.00	0.00	0	15.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.20420		1.20420		1.20920	1.20920			0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.21220		1.21220		1.21710	1.21710			0.00	0.00	0	0.00
R186	On 01/02/2018	Bond Future			8.55305		113.26940		8.60921	112.89919		9.12	0.00	0.00	0	113,515.00
R186	On 01/02/2018	Bond Future	7.75	Call	13.46000		0.01346		10.27000	0.01027	13.460	8.67	0.02	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	869.95000		0.86995		734.89000	0.73489	869.950	9.12	0.45	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	528.28000		0.52828		672.76000	0.67276	528.280	9.31	0.31	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.00	Put	186.59000		0.18659		257.16000	0.25716	186.590	9.49	0.14	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	53.88000		0.05388		81.25000	0.08125	53.880	9.67	0.05	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.65	Put	4.55000		0.00455		8.15000	0.00815	4.550	9.86	0.01	0.00	0	1,950.00
R186	On 03/05/2018	Bond Future			8.59646		115.38569		8.65509	115.00851		9.45	0.00	0.00	0	200.00
R186	On 03/05/2018	Bond Future	9.30	Call	5,325.90000		5.32590		5,049.47000	5.04947	5,325.900	10.02	0.77	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.72	Put	441.71000		0.44171		499.99000	0.49999	441.710	10.16	0.13	0.00	0	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	416.82000		0.41682		472.55000	0.47255	416.820	10.16	0.13	0.00	0	3,200.00
R186	On 03/05/2018	Bond Future	10.14	Put	185.99000		0.18599		215.36000	0.21536	185.990	10.16	0.06	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			298.78978		298.78978		298.80349	298.80349			0.00	0.00	0	2,350.00
R197	On 03/05/2018	Bond Future			304.38965		304.38965		304.40293	304.40293			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			239.74004		239.74004		239.74920	239.74920		4.66	0.00	479,480.08	2	21,504.00

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			244.23299		244.23299		244.24213	244.24213		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			7.85333		102.97124		7.89433	102.80327		5.68	0.00	1,235,654.88	12	60,572.00
R2023	On 03/05/2018	Bond Future			7.86928		100.96534		7.91284	100.79417		5.93	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future	9.19	Put	115.38000		0.11538		130.52000	0.13052	115.380	6.33	0.07	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			9.11015		92.13391		9.18648	91.61645			0.00	0.00	0	71,083.00
R2030	On 03/05/2018	Bond Future			9.16451		93.85550		9.24354	93.32833			0.00	0.00	0	0.00
R2030	On 02/08/2018	Bond Future			9.22140		91.60857		9.30332	91.07145			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			9.29613		94.76314		9.36742	94.24275		13.16	0.00	0.00	0	38,482.00
R2032	On 01/02/2018	Bond Future	9.20	Call	927.30000		0.92730		751.89000	0.75189	927.300	13.12	0.42	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	1,267.43000		1.26743		1,045.67000	1.04567	1,267.430	13.21	0.51	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	1,671.93000		1.67193		1,402.64000	1.40264	1,671.930	13.30	0.60	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	1,896.69000		1.89669		1,603.97000	1.60397	1,896.690	13.35	0.64	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.35059		92.37659		9.42426	91.84643		14.38	0.00	0.00	0	0.00
R2032	On 02/08/2018	Bond Future			9.40546		94.10746		9.48160	93.56727		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			9.50744		98.59879		9.59896	97.86827			0.00	0.00	0	48,902.00
R2035	On 03/05/2018	Bond Future			9.56308		95.94077		9.65750	95.19653			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			9.60141		90.60035		9.69789	89.83200		15.61	0.00	0.00	0	43,916.00
R2037	On 01/02/2018	Bond Future	9.88	Call	2,769.68000		2.76968		2,258.14000	2.25814	2,769.680	15.75	0.74	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.32	Put	97.22000		0.09722		167.06000	0.16706	97.220	16.24	0.06	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.72	Put	13.14000		0.01314		26.93000	0.02693	13.140	16.67	0.01	0.00	0	2,000.00
R2037	On 03/05/2018	Bond Future			9.66030		92.29322		9.75977	91.51054		16.37	0.00	0.00	0	0.00
R2037	On 02/08/2018	Bond Future			9.72155		89.76672		9.82422	88.96922		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			7.02281		101.83156		7.06492	101.79628		0.92	0.00	0.00	0	30,625.00
R204	On 03/05/2018	Bond Future			6.80692		103.73417		6.86652	103.69820		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			9.68149		93.98748		9.78805	93.07978		16.31	0.00	46,993,740.00	500	27,816.00
R2040	On 03/05/2018	Bond Future			9.74066		95.74364		9.85050	94.81888		17.11	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future	9.00	Call	1,233.88000		1.23388		1,031.71000	1.03171	1,233.880	16.44	0.25	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	4,849.28000		4.84928	4,317.38000	4.31738	4,849.280		17.39	0.61	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			9.80216		93.03137	9.91548	92.08922			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			9.72611		90.95664	9.83769	89.99718			17.12	0.00	0.00	0	21,014.00
R2044	On 03/05/2018	Bond Future			9.78387		92.65618	9.89880	91.67880			17.97	0.00	0.00	0	0.00
R2044	On 02/08/2018	Bond Future			9.84381		90.01125	9.96231	89.01544			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			9.67621		94.81903	9.78779	93.82874			16.90	0.00	0.00	0	80,503.00
R2048	On 03/05/2018	Bond Future			9.72814		92.15382	9.84299	91.14486			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			7.20434		100.51508	7.25583	100.42337			2.07	0.00	0.00	0	45,523.00
R207	On 03/05/2018	Bond Future			7.15731		102.39309	7.21698	102.29963			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			7.49762		100.31840	7.54382	100.19268			3.52	0.00	0.00	0	35,538.00
R208	On 03/05/2018	Bond Future			7.49163		98.79145	7.54227	98.66334			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			9.44480		74.71257	9.53612	74.09613			15.68	0.00	0.00	0	146,029.00
R209	On 01/02/2018	Bond Future	9.32	Call	789.22000		0.78922	593.93000	0.59393	789.220		15.51	0.39	0.00	0	157.00
R209	On 01/02/2018	Bond Future	9.33	Call	816.34000		0.81634	615.86000	0.61586	816.340		15.52	0.40	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.52	Call	1,442.36000		1.44236	1,137.65000	1.13765	1,442.360		15.70	0.58	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.59	Put	748.79000		0.74879	1,021.81000	1.02181	748.790		15.78	0.36	0.00	0	377.00
R209	On 01/02/2018	Bond Future	9.75	Call	2,460.70000		2.46070	2,035.18000	2.03518	2,460.700		15.96	0.76	0.00	0	5,000.00
R209	On 01/02/2018	Bond Future	9.85	Put	295.08000		0.29508	442.00000	0.44200	295.080		16.08	0.18	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	9.87	Put	272.75000		0.27275	411.68000	0.41168	272.750		16.10	0.17	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.88	Put	262.15000		0.26215	397.20000	0.39720	262.150		16.11	0.16	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.89	Put	251.90000		0.25190	383.13000	0.38313	251.900		16.12	0.16	0.00	0	157.00
R209	On 01/02/2018	Bond Future	10.00	Put	159.69000		0.15969	253.61000	0.25361	159.690		16.25	0.11	0.00	0	7,488.00
R209	On 01/02/2018	Bond Future	10.10	Put	102.78000		0.10278	170.02000	0.17002	102.780		16.36	0.07	0.00	0	3,000.00
R209	On 01/02/2018	Bond Future	10.22	Put	58.72000		0.05872	102.16000	0.10216	58.720		16.50	0.05	0.00	0	739.00
R209	On 03/05/2018	Bond Future			9.49489		72.95916	9.58887	72.33113			17.21	0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future	9.75	Call	3,734.04000		3.73404	3,371.63000	3.37163	3,734.040		17.49	0.61	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.00	Put	1,482.49000		1.48249	1,694.55000	1.69455	1,482.490		17.78	0.30	0.00	0	5,000.00
R209	On 03/05/2018	Bond Future	10.22	Put	1,100.78000		1.10078	1,271.30000	1.27130	1,100.780		18.04	0.24	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	506.48000		0.50648	600.91000	0.60091	506.480	18.36	0.13	0.00	0	435.00	
R209	On 02/08/2018	Bond Future			9.54505		74.32626	9.64176	73.68641		16.42	0.00	0.00	0	0.00	
R209	On 02/08/2018	Bond Future	9.66	Call	4,059.69000		4.05969	3,720.62000	3.72062	4,059.690	16.60	0.56	0.00	0	435.00	
R209	On 02/08/2018	Bond Future	10.21	Put	1,973.68000		1.97368	2,182.70000	2.18270	1,973.680	17.22	0.30	0.00	0	435.00	
R209	On 02/08/2018	Bond Future	10.84	Put	1,003.10000		1.00310	1,129.30000	1.12930	1,003.100	17.54	0.18	0.00	0	435.00	
R209	On 01/11/2018	Bond Future			9.59113		72.61374	9.69056	71.96214		16.66	0.00	0.00	0	0.00	
R209	On 01/11/2018	Bond Future	9.34	Call	3,560.93000		3.56093	3,270.87000	3.27087	3,560.930	16.51	0.47	0.00	0	255.00	
R209	On 01/11/2018	Bond Future	9.94	Put	3,369.63000		3.36963	3,638.01000	3.63801	3,369.630	17.16	0.39	0.00	0	255.00	
R209	On 01/11/2018	Bond Future	10.57	Put	2,056.84000		2.05684	2,243.27000	2.24327	2,056.840	17.80	0.27	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			187.50325		187.50325	187.51084	187.51084			0.00	0.00	0	2,159.00	
R210	On 03/05/2018	Bond Future			188.59236		188.59236	188.59972	188.59972			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			151.26720		151.26720	151.27436	151.27436			0.00	0.00	0	4,967.00	
R212	On 03/05/2018	Bond Future			154.10226		154.10226	154.10924	154.10924			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			9.16557		86.76858	9.23684	86.29548		12.88	0.00	0.00	0	58,761.00	
R213	On 03/05/2018	Bond Future			9.21430		84.84023	9.28789	84.35828		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			9.64595		73.94724	9.75246	73.20708		16.69	0.00	0.00	0	49,252.00	
R214	On 03/05/2018	Bond Future			9.69706		72.03287	9.80658	71.27887		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			22,463.53000		22,463.53000	22,538.52000	22,538.52000			0.00	0.00	0	0.00	
SGD / R	On 19/03/2018	Foreign Exchange Future			9.39780		9.39780	9.42840	9.42840		13.07	0.00	0.00	0	0.00	
SGD / R	On 18/06/2018	Foreign Exchange Future			9.53610		9.53610	9.56790	9.56790		13.21	0.00	0.00	0	0.00	
SGD / R	On 17/09/2018	Foreign Exchange Future			9.67410		9.67410	9.70690	9.70690			0.00	0.00	0	0.00	
SGD / R	On 14/06/2019	Foreign Exchange Future			10.49460		10.49460	10.51080	10.51080		13.93	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	3.25570	3.25570		3.28000	3.28000		12.30	0.00	0.00	0	433.00
TRY / R	On 18/06/2018		Foreign Exchange Future	3.21000	3.21000		3.23150	3.23150		12.62	0.00	0.00	0	0.00
TRY / R	On 17/09/2018		Foreign Exchange Future	3.16440	3.16440		3.18550	3.18550			0.00	0.00	0	0.00
TRY / R	On 14/06/2019		Foreign Exchange Future	3.15860	3.15860		3.18670	3.18670		13.76	0.00	0.00	0	0.00
ZMW / R	On 19/03/2018		Foreign Exchange Future	1.22880	1.22880		1.20930	1.20930			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018		Foreign Exchange Future	1.20890	1.20890		1.18980	1.18980			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018		Foreign Exchange Future	1.19040	1.19040		1.17160	1.17160			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 : 1,832,258,161.76 71,381 7 613 444.00

Grand Total: 1,832,258,161.76 71,381 7 613 444.00