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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/01/2018

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 12/01/2018	Any day expiry	12.45130	12.45130		12.45480	12.45480		17.71	0.00	0.00	0	0.00	
\$ / R	On 15/01/2018	Any day expiry	12.45130	12.45130		12.45920	12.45920		13.33	0.00	0.00	0	649.00	
\$ / R	On 15/01/2018	Any day expiry	12.39	Put	44.94050	0.04494	52.91500	0.05292	44.941	13.77	0.36	0.00	0	277.00
\$ / R	On 15/01/2018	Any day expiry	12.46	Call	65.76570	0.06577	80.39090	0.08039	65.766	13.46	0.48	0.00	0	277.00
\$ / R	On 15/01/2018	Any day expiry	12.72	Put	281.10250	0.28110	278.70010	0.27870	281.103	16.93	0.88	0.00	0	427.00
\$ / R	On 15/01/2018	Any day expiry	12.83	Call	6.28330	0.00628	9.35090	0.00935	6.283	18.40	0.06	0.00	0	427.00
\$ / R	On 15/01/2018	Any day expiry	13.50	Put	1,048.78630	1.04879	1,040.95010	1.04095	1,048.786	24.82	1.00	0.00	0	238.00
\$ / R	On 15/01/2018	Any day expiry	13.75	Call	0.02340	0.00002	0.04100	0.00004	0.023	27.22	0.00	0.00	0	238.00
\$ / R	On 15/01/2018	Any day expiry	14.12	Call	0.01880	0.00002	0.02510	0.00003	0.019	33.46	0.00	0.00	0	50,000.00
\$ / R	On 16/01/2018	Any day expiry	12.45130		12.45130		12.46070	12.46070		13.66	0.00	0.00	0	500.00
\$ / R	On 17/01/2018	Any day expiry	12.44530		12.44530		12.46170	12.46170		13.88	0.00	0.00	0	0.00
\$ / R	On 17/01/2018	Any day expiry	12.20	Put	21.53790	0.02154	23.13320	0.02313	21.538	15.81	0.16	0.00	0	5,000.00
\$ / R	On 17/01/2018	Any day expiry	12.22	Put	24.40780	0.02441	26.11290	0.02611	24.408	15.66	0.18	0.00	0	40,000.00
\$ / R	On 18/01/2018	Any day expiry	12.44730		12.44730		12.46270	12.46270		14.01	0.00	3,005,462.80	241	241.00
\$ / R	On 18/01/2018	Any day expiry	13.90	Put	1,452.81580	1.45282	1,437.54580	1.43755	1,452.816	25.55	1.00	0.00	0	20,000.00
\$ / R	On 19/01/2018	Any day expiry	12.44930		12.44930		12.46360	12.46360		14.11	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 25/01/2018	Any day expiry		12.46120	12.46120		12.47310	12.47310		13.83	0.00	0.00	0	70.00
\$ / R	On 31/01/2018	Any day expiry		12.47250	12.47250		12.48600	12.48600		13.53	0.00	0.00	0	144,845.00
\$ / R	On 31/01/2018	Any day expiry	12.25	Put	67.74100	0.06774	66.23930	0.06624	67.741	13.35	0.28	0.00	0	440.00
\$ / R	On 31/01/2018	Any day expiry	12.32	Put	90.79980	0.09080	90.07390	0.09007	90.800	13.41	0.34	0.00	0	460.00
\$ / R	On 31/01/2018	Any day expiry	12.36	Call	218.61650	0.21862	231.86700	0.23187	218.617	13.45	0.62	0.00	0	440.00
\$ / R	On 31/01/2018	Any day expiry	12.41	Call	190.02060	0.19002	203.86170	0.20386	190.021	13.50	0.57	0.00	0	460.00
\$ / R	On 31/01/2018	Any day expiry	12.80	Put	386.36870	0.38637	380.93390	0.38093	386.369	14.94	0.77	0.00	0	25,000.00
\$ / R	On 31/01/2018	Any day expiry	13.16	Put	705.45570	0.70546	695.60050	0.69560	705.456	16.36	0.92	0.00	0	19,500.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	790.72050	0.79072	780.00910	0.78001	790.721	16.70	0.94	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	809.85010	0.80985	798.97360	0.79897	809.850	16.77	0.94	0.00	0	2,883.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	838.65090	0.83865	827.54260	0.82754	838.651	16.89	0.95	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	935.43660	0.93544	923.68000	0.92368	935.437	17.26	0.96	0.00	0	168,000.00
\$ / R	On 31/01/2018	Any day expiry	13.90	Call	1.59440	0.00159	1.96070	0.00196	1.594	19.26	0.01	0.00	0	42,000.00
\$ / R	On 31/01/2018	Any day expiry	14.00	Call	1.19560	0.00120	1.49230	0.00149	1.196	19.69	0.01	0.00	0	23,300.00
\$ / R	On 31/01/2018	Any day expiry	14.25	Call	0.60330	0.00060	0.78200	0.00078	0.603	20.78	0.00	0.00	0	29,000.00
\$ / R	On 01/02/2018	Any day expiry		12.47440	12.47440		12.48820	12.48820		13.54	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	12.57	Put	220.16210	0.22016	218.54340	0.21854	220.162	14.03	0.58	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	13.04	Put	595.19200	0.59519	586.50680	0.58651	595.192	15.92	0.87	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	696.18680	0.69619	686.61810	0.68662	696.187	16.31	0.91	0.00	0	3,496.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	0.14250	0.00014	0.16460	0.00016	0.143	25.71	0.00	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	0.12400	0.00012	0.12370	0.00012	0.124	27.72	0.00	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.79	Call	0.11350	0.00011	0.10000	0.00010	0.113	29.53	0.00	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	15.88	Call	0.11090	0.00011	0.09390	0.00009	0.111	30.13	0.00	0.00	0	773.00
\$ / R	On 02/02/2018	Any day expiry		12.47630	12.47630		12.49040	12.49040		13.56	0.00	0.00	0	0.00
\$ / R	On 06/02/2018	Any day expiry		12.48380	12.48380		12.49900	12.49900		13.35	0.00	0.00	0	0.00
\$ / R	On 06/02/2018	Any day expiry	13.20	Put	741.44220	0.74144	731.50480	0.73150	741.442	16.11	0.90	0.00	0	35,000.00
\$ / R	On 06/02/2018	Any day expiry	13.80	Put	1,320.22100	1.32022	1,305.50530	1.30551	1,320.221	17.86	0.98	0.00	0	35,000.00
\$ / R	On 08/02/2018	Any day expiry		12.48760	12.48760		12.50330	12.50330		13.57	0.00	0.00	0	0.00
\$ / R	On 08/02/2018	Any day expiry	13.16	Put	705.82750	0.70583	696.24740	0.69625	705.828	16.07	0.88	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	13.86	Put	1,376.51990	1.37652	1,361.69430	1.36169	1,376.520	17.86	0.98	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	15.05	Call	0.41480	0.00041	0.42410	0.00042	0.415	22.94	0.00	0.00	0	1,880.00
\$ / R	On 09/02/2018	Any day expiry		12.48950	12.48950		12.50550	12.50550		13.59	0.00	0.00	0	1,346.00
\$ / R	On 12/02/2018	Any day expiry		12.49510	12.49510		12.51200	12.51200		13.41	0.00	0.00	0	0.00
\$ / R	On 12/02/2018	Any day expiry	13.75	Put	1,261.65840	1.26166	1,248.34970	1.24835	1,261.658	16.80	0.97	0.00	0	20,000.00
\$ / R	On 12/02/2018	Any day expiry	13.90	Put	1,409.63740	1.40964	1,395.15940	1.39516	1,409.637	17.37	0.98	0.00	0	20,000.00
\$ / R	On 13/02/2018	Any day expiry		12.49700	12.49700		12.51380	12.51380		13.43	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry		12.50080	12.50080		12.51750	12.51750		13.47	0.00	0.00	0	12.00
\$ / R	On 16/02/2018	Any day expiry		12.50270	12.50270		12.51940	12.51940		13.52	0.00	0.00	0	0.00
\$ / R	On 16/02/2018	Any day expiry	14.20	Put	1,701.38760	1.70139	1,685.92550	1.68593	1,701.388	18.63	0.98	0.00	0	20,000.00
\$ / R	On 28/02/2018	Any day expiry		12.52510	12.52510		12.54170	12.54170		13.64	0.00	0.00	0	1,015.00
\$ / R	On 28/02/2018	Any day expiry	12.50	Call	257.54950	0.25755	0.00000	0.00000	257.550	13.52	0.53	22,788,208.27	3,450	3,450.00
\$ / R	On 28/02/2018	Any day expiry	13.80	Call	22.97210	0.02297	27.02910	0.02703	22.972	17.50	0.07	0.00	0	8,500.00
\$ / R	On 28/02/2018	Any day expiry	14.18	Put	1,664.99300	1.66499	1,650.31140	1.65031	1,664.993	18.16	0.97	0.00	0	2,186.00
\$ / R	On 01/03/2018	Any day expiry		12.52700	12.52700		12.54350	12.54350		13.65	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 02/03/2018	Any day expiry		12.52890	12.52890		12.54540	12.54540		13.68	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry	13.40	Put	924.72510	0.92473	915.35420	0.91535	924.725	16.44	0.86	0.00	0	100,000.00
\$ / R	On 15/03/2018	Any day expiry		12.55320	12.55320		12.56930	12.56930		13.66	0.00	0.00	0	5,397.00
\$ / R	On 19/03/2018	Foreign Exchange Future		12.56050	12.56050		12.57660	12.57660		13.63	0.00	647,179,762.50	51,525	1,058,565.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	72.04940	0.07205	75.16090	0.07516	72.049	12.50	0.19	0.00	0	248,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.13	Put	107.13180	0.10713	110.29050	0.11029	107.132	12.77	0.25	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.25	Put	148.05370	0.14805	150.97460	0.15097	148.054	13.02	0.32	171,694,005.12	43,000	46,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	193.00870	0.19301	195.46520	0.19547	193.009	13.24	0.38	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	211.12550	0.21113	213.35720	0.21336	211.125	13.32	0.40	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	260.47610	0.26048	262.02630	0.26203	260.476	13.53	0.46	0.00	0	25,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.57	Put	298.87070	0.29887	299.82730	0.29983	298.871	13.70	0.49	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Call	239.84160	0.23984	255.53820	0.25554	239.842	14.11	0.44	0.00	0	11,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Put	379.34160	0.37934	378.93820	0.37894	379.342	14.11	0.56	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.75	Call	223.01940	0.22302	238.16100	0.23816	223.019	14.27	0.42	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.82	Put	460.87360	0.46087	459.12120	0.45912	460.874	14.49	0.62	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	548.48790	0.54849	545.36170	0.54536	548.488	14.87	0.67	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.95	Call	166.53830	0.16654	179.39800	0.17940	166.538	14.90	0.33	0.00	0	13,200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Call	154.81560	0.15482	167.10950	0.16711	154.816	15.06	0.31	0.00	0	21,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	594.31560	0.59432	590.50950	0.59051	594.316	15.06	0.69	0.00	0	100,016.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Put	755.32300	0.75532	749.35550	0.74936	755.323	15.70	0.76	0.00	0	1,073.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Call	115.82300	0.11582	125.95550	0.12596	115.823	15.70	0.24	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.21	Put	763.59130	0.76359	757.52560	0.75753	763.591	15.72	0.76	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	771.88420	0.77188	765.71890	0.76572	771.884	15.75	0.77	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	796.91830	0.79692	790.46100	0.79046	796.918	15.83	0.77	839,609,699.28	86,000	2,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.32	Put	856.18190	0.85618	849.06410	0.84906	856.182	16.02	0.79	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.35	Call	92.42230	0.09242	101.13020	0.10113	92.422	16.10	0.20	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	907.85740	0.90786	900.19680	0.90020	907.857	16.18	0.81	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	925.25120	0.92525	917.41420	0.91741	925.251	16.24	0.81	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	73.86640	0.07387	81.29060	0.08129	73.866	16.51	0.16	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	1,013.36640	1.01337	1,004.69060	1.00469	1,013.366	16.51	0.84	0.00	0	17,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.52	Put	1,031.20480	1.03120	1,022.36870	1.02237	1,031.205	16.56	0.84	0.00	0	3,600.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	1,103.20190	1.10320	1,093.75330	1.09375	1,103.202	16.78	0.86	0.00	0	200,389.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.66	Call	58.32430	0.05832	64.54600	0.06455	58.324	16.94	0.13	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.70	Call	55.01060	0.05501	60.95770	0.06096	55.011	17.05	0.12	0.00	0	25,150.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.74	Put	1,231.39840	1.23140	1,220.98260	1.22098	1,231.398	17.16	0.88	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	50.41440	0.05041	55.97050	0.05597	50.414	17.22	0.12	0.00	0	4,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.79	Call	48.27250	0.04827	53.64270	0.05364	48.273	17.30	0.11	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.84	Put	1,323.70920	1.32371	1,312.64450	1.31264	1,323.709	17.36	0.90	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	1,388.33110	1.38833	1,376.81260	1.37681	1,388.331	17.42	0.91	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Call	37.40890	0.03741	41.86730	0.04187	37.409	17.44	0.09	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Put	1,406.90890	1.40691	1,395.26730	1.39527	1,406.909	17.44	0.91	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.95	Put	1,425.53580	1.42554	1,413.77180	1.41377	1,425.536	17.45	0.91	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.98	Put	1,453.56210	1.45356	1,441.62140	1.44162	1,453.562	17.48	0.92	0.00	0	200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	32.80320	0.03280	36.84640	0.03685	32.803	17.50	0.08	0.00	0	10,000.00

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\$ / R	On 19/03/2018	Foreign Exchange Future	14.02	Call	31.58690	0.03159	35.51810	0.03552	31.587	17.52	0.08	0.00	0	55.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05	Put	1,519.34090	1.51934	1,507.00720	1.50701	1,519.341	17.54	0.93	0.00	0	500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.07	Call	28.72800	0.02873	32.38760	0.03239	28.728	17.56	0.07	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.12	Call	26.11200	0.02611	29.51480	0.02951	26.112	17.60	0.07	0.00	0	4,951.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.16	Put	1,623.68110	1.62368	1,610.78970	1.61079	1,623.681	17.64	0.94	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	1,642.76730	1.64277	1,629.78110	1.62978	1,642.767	17.65	0.94	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Call	22.38540	0.02239	25.40810	0.02541	22.385	17.67	0.06	0.00	0	73.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.22	Put	1,681.03510	1.68104	1,667.86810	1.66787	1,681.035	17.69	0.95	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.42	Call	14.55550	0.01456	16.70710	0.01671	14.555	17.86	0.04	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.44	Call	13.99020	0.01399	16.07490	0.01607	13.990	17.88	0.04	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	13.71550	0.01372	15.76710	0.01577	13.715	17.89	0.04	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	1,942.16760	1.94217	1,927.99160	1.92799	1,942.168	17.93	0.97	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	1,951.91780	1.95192	1,937.71090	1.93771	1,951.918	17.93	0.97	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Call	12.41780	0.01242	14.31090	0.01431	12.418	17.93	0.03	0.00	0	10,490.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	1,971.43220	1.97143	1,957.16500	1.95716	1,971.432	17.95	0.97	0.00	0	850.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.54	Call	11.46510	0.01147	13.23930	0.01324	11.465	17.97	0.03	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.57	Call	10.79680	0.01080	12.48600	0.01249	10.797	17.99	0.03	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.60	Call	10.16630	0.01017	11.77410	0.01177	10.166	18.02	0.03	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	7.50890	0.00751	8.75990	0.00876	7.509	18.15	0.02	0.00	0	25,047.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	6.00130	0.00600	7.03750	0.00704	6.001	18.25	0.02	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	5.52970	0.00553	6.49640	0.00650	5.530	18.28	0.02	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	5.41750	0.00542	6.36750	0.00637	5.418	18.29	0.02	0.00	0	18,718.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.95	Call	4.99070	0.00499	5.87660	0.00588	4.991	18.33	0.01	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	4.50300	0.00450	5.31430	0.00531	4.503	18.37	0.01	0.00	0	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	3.93320	0.00393	4.64270	0.00464	3.933	18.68	0.01	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	3.65230	0.00365	4.28830	0.00429	3.652	19.36	0.01	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	3.35320	0.00335	3.90910	0.00391	3.353	20.26	0.01	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	3.30200	0.00330	3.84400	0.00384	3.302	20.43	0.01	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	3.21840	0.00322	3.73710	0.00374	3.218	20.75	0.01	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	3.09090	0.00309	3.57390	0.00357	3.091	21.29	0.01	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	2.83810	0.00284	3.24600	0.00325	2.838	22.68	0.01	0.00	0	13,176.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	2.74220	0.00274	3.11900	0.00312	2.742	23.40	0.01	0.00	0	225,000.00
\$ / R	On 29/03/2018	Any day expiry			12.57870	12.57870	12.59470	12.59470		13.69	0.00	0.00	0	1,199.00
\$ / R	On 24/04/2018	Any day expiry			12.62600	12.62600	12.64190	12.64190		13.94	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			12.62780	12.62780	12.64370	12.64370		13.94	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	2,399.14680	2.39915	2,385.18050	2.38518	2,399.147	19.18	0.95	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	8.83010	0.00883	9.92280	0.00992	8.830	19.76	0.02	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			12.63690	12.63690	12.65270	12.65270		13.91	0.00	0.00	0	110.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	1,274.17370	1.27417	1,264.51900	1.26452	1,274.174	16.91	0.82	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	23.58670	0.02359	25.32610	0.02533	23.587	19.47	0.04	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	12.45050	0.01245	13.76330	0.01376	12.450	19.54	0.03	0.00	0	500.00
\$ / R	On 09/05/2018	Any day expiry			12.65320	12.65320	12.66910	12.66910		13.90	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	451.82550	0.45183	450.31070	0.45031	451.826	14.13	0.52	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	1,324.90120	1.32490	1,315.24160	1.31524	1,324.901	16.97	0.81	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	15.63	Call	16.00590	0.01601	17.50900	0.01751	16.006	19.31	0.03	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			12.65680	12.65680	12.67270	12.67270		13.91	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			12.66220	12.66220	12.67820	12.67820		13.87	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	461.11940	0.46112	459.56510	0.45957	461.119	14.13	0.52	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	1,903.45530	1.90346	1,891.34020	1.89134	1,903.455	18.06	0.89	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	14.38980	0.01439	15.82090	0.01582	14.390	19.13	0.03	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			12.66400	12.66400	12.68000	12.68000		13.88	0.00	0.00	0	0.00
\$ / R	On 31/05/2018	Any day expiry			12.69300	12.69300	12.70900	12.70900		13.98	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,266.87470	1.26687	1,258.37000	1.25837	1,266.875	16.61	0.78	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	33.65340	0.03365	35.90300	0.03590	33.653	19.05	0.06	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	16.29800	0.01630	17.73790	0.01774	16.298	18.69	0.03	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			12.72560	12.72560	12.74170	12.74170		14.05	0.00	15,907,000.00	1,250	175,521.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	19.43160	0.01943	20.61360	0.02061	19.432	13.15	0.04	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	42.90270	0.04290	45.06570	0.04507	42.903	11.84	0.09	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	144.29440	0.14429	146.79050	0.14679	144.294	12.60	0.23	0.00	0	20,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	182.23830	0.18224	184.50740	0.18451	182.238	12.79	0.27	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	231.25880	0.23126	233.09240	0.23309	231.259	13.05	0.31	0.00	0	84,749.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	251.94500	0.25195	253.57110	0.25357	251.945	13.15	0.33	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	296.33430	0.29633	297.48430	0.29748	296.334	13.35	0.37	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	344.67230	0.34467	345.27360	0.34527	344.672	13.55	0.40	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	481.89760	0.48190	480.88600	0.48089	481.898	14.05	0.49	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	616.08770	0.61609	613.53020	0.61353	616.088	14.54	0.56	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	643.18820	0.64319	640.32960	0.64033	643.188	14.64	0.57	0.00	0	30,358.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	677.70380	0.67770	674.47090	0.67447	677.704	14.75	0.58	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	763.30760	0.76331	759.17550	0.75918	763.308	15.03	0.62	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	785.28670	0.78529	780.93290	0.78093	785.287	15.10	0.63	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	800.06190	0.80006	795.55870	0.79556	800.062	15.15	0.63	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	860.10350	0.86010	855.01930	0.85502	860.104	15.34	0.65	0.00	0	25,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	984.10090	0.98410	977.95970	0.97796	984.101	15.70	0.69	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	999.90490	0.99990	993.65070	0.99365	999.905	15.74	0.69	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,015.78660	1.01579	1,009.42000	1.00942	1,015.787	15.79	0.70	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,129.02810	1.12903	1,121.89170	1.12189	1,129.028	16.09	0.73	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,220.33530	1.22034	1,212.62390	1.21262	1,220.335	16.33	0.75	0.00	0	84,749.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,262.45710	1.26246	1,254.49410	1.25449	1,262.457	16.44	0.76	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,270.92490	1.27092	1,262.91380	1.26291	1,270.925	16.46	0.76	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,287.90330	1.28790	1,279.79430	1.27979	1,287.903	16.50	0.76	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,296.41370	1.29641	1,288.25470	1.28825	1,296.414	16.53	0.76	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,347.76670	1.34777	1,339.32070	1.33932	1,347.767	16.66	0.77	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,434.39530	1.43440	1,425.48540	1.42549	1,434.395	16.87	0.79	0.00	0	6,130.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	1,521.61110	1.52161	1,512.26290	1.51226	1,521.611	17.06	0.80	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	1,653.67120	1.65367	1,643.69590	1.64370	1,653.671	17.31	0.83	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	101.81730	0.10182	106.91140	0.10691	101.817	17.77	0.14	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	87.60290	0.08760	92.11810	0.09212	87.603	18.07	0.12	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	80.67530	0.08068	84.89600	0.08490	80.675	18.23	0.11	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	69.15310	0.06915	72.86660	0.07287	69.153	18.54	0.10	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	63.34750	0.06335	66.79570	0.06680	63.348	18.72	0.09	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	61.86390	0.06186	65.24210	0.06524	61.864	18.77	0.09	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	58.09680	0.05810	61.29760	0.06130	58.097	18.90	0.08	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	54.59480	0.05459	57.62790	0.05763	54.595	19.03	0.08	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	47.57130	0.04757	50.78870	0.05079	47.571	19.09	0.07	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	44.15120	0.04415	47.44500	0.04745	44.151	19.11	0.07	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	42.75880	0.04276	46.08010	0.04608	42.759	19.13	0.06	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	32.31790	0.03232	35.76750	0.03577	32.318	19.23	0.05	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	21.57440	0.02157	24.94600	0.02495	21.574	19.38	0.04	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	16.92100	0.01692	20.14710	0.02015	16.921	19.46	0.03	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	16.36720	0.01637	19.56960	0.01957	16.367	19.48	0.03	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	14.97600	0.01498	18.11110	0.01811	14.976	19.51	0.03	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	14.48440	0.01448	17.59350	0.01759	14.484	19.52	0.02	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	12.44600	0.01245	15.34340	0.01534	12.446	19.55	0.02	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	8.83410	0.00883	11.07110	0.01107	8.834	19.55	0.02	0.00	0	84,749.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	7.96960	0.00797	10.03740	0.01004	7.970	19.55	0.01	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	6.06350	0.00606	7.73840	0.00774	6.064	19.55	0.01	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.28	Call	5.53010	0.00553	7.08940	0.00709	5.530	19.55	0.01	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	4.84470	0.00484	6.25090	0.00625	4.845	19.55	0.01	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			12.74560	12.74560	12.76160	12.76160		14.06	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,260.87490	1.26087	1,253.42930	1.25343	1,260.875	16.38	0.74	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	48.35880	0.04836	51.80370	0.05180	48.359	19.29	0.07	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	32.51840	0.03252	35.85770	0.03586	32.518	19.81	0.05	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.75100	12.75100	12.76710	12.76710		14.03	0.00	0.00	0	100.00
\$ / R	On 06/07/2018	Any day expiry			12.75830	12.75830	12.77430	12.77430		14.04	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	177.40850	0.17741	179.96610	0.17997	177.408	12.75	0.25	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	253.75110	0.25375	263.53230	0.26353	253.751	15.90	0.30	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	229.50580	0.22951	238.61220	0.23861	229.506	16.18	0.28	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.78350	12.78350	12.79940	12.79940		14.03	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.79050	12.79050	12.80650	12.80650		14.12	0.00	6,406,500.00	500	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.19	Put	1,586.47810	1.58648	1,578.15730	1.57816	1,586.478	16.98	0.78	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	1,813.29170	1.81329	1,803.96040	1.80396	1,813.292	17.38	0.82	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.72	Call	63.45000	0.06345	67.33030	0.06733	63.450	19.33	0.08	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	55.19400	0.05519	58.97090	0.05897	55.194	19.66	0.07	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.79230	12.79230	12.80820	12.80820		14.13	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			12.80290	12.80290	12.81880	12.81880		14.13	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,256.15920	1.25616	1,249.79540	1.24980	1,256.159	16.20	0.71	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	65.35990	0.06536	69.27490	0.06927	65.360	19.48	0.08	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	49.20580	0.04921	52.83390	0.05283	49.206	20.30	0.06	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.81530	12.81530	12.83120	12.83120		14.13	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	291.21130	0.29121	292.10800	0.29211	291.211	13.23	0.33	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,304.68310	1.30468	1,297.95190	1.29795	1,304.683	16.30	0.72	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	58.61420	0.05861	61.27070	0.06127	58.614	20.09	0.07	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 13/08/2018	Any day expiry		12.82600	12.82600	12.84180	12.84180		14.21	0.00	0.00	0	70.00
\$ / R		On 31/08/2018	Any day expiry		12.85780	12.85780	12.87370	12.87370		14.22	0.00	0.00	0	1,336.00
\$ / R	13.80	Put	Any day expiry	1,253.24540	1.25325	1,247.48510	1.24749	1,253.245	16.08	0.69	0.00	0.00	0	1,000.00
\$ / R	16.05	Call	Any day expiry	81.17820	0.08118	85.34670	0.08535	81.178	19.75	0.09	0.00	0.00	0	500.00
\$ / R	16.57	Call	Any day expiry	64.53510	0.06454	68.29960	0.06830	64.535	20.69	0.07	0.00	0.00	0	500.00
\$ / R		On 17/09/2018	Foreign Exchange Future		12.88790	12.88790	12.90380	12.90380		14.28	0.00	0.00	0	5,264.00
\$ / R	11.75	Put	Foreign Exchange Future	126.14910	0.12615	128.62880	0.12863	126.149	12.41	0.17	0.00	0.00	0	73,314.00
\$ / R	12.61	Put	Foreign Exchange Future	448.73660	0.44874	449.20560	0.44921	448.737	13.74	0.40	0.00	0.00	0	5,300.00
\$ / R	12.65	Put	Foreign Exchange Future	469.88100	0.46988	470.16570	0.47017	469.881	13.82	0.41	0.00	0.00	0	1,550.00
\$ / R	12.85	Put	Foreign Exchange Future	582.60080	0.58260	581.92040	0.58192	582.601	14.19	0.47	0.00	0.00	0	750.00
\$ / R	13.25	Put	Foreign Exchange Future	840.39020	0.84039	837.56030	0.83756	840.390	14.95	0.56	0.00	0.00	0	73,314.00
\$ / R	13.65	Call	Foreign Exchange Future	371.30750	0.37131	382.31600	0.38232	371.308	15.71	0.35	0.00	0.00	0	1,464.00
\$ / R	15.97	Call	Foreign Exchange Future	96.07460	0.09607	100.47400	0.10047	96.075	19.39	0.10	0.00	0.00	0	5,300.00
\$ / R	16.04	Call	Foreign Exchange Future	93.08810	0.09309	97.42190	0.09742	93.088	19.52	0.10	0.00	0.00	0	1,550.00
\$ / R	16.14	Call	Foreign Exchange Future	89.05210	0.08905	93.29450	0.09329	89.052	19.70	0.10	0.00	0.00	0	750.00
\$ / R	16.29	Call	Foreign Exchange Future	83.46730	0.08347	87.58340	0.08758	83.467	19.96	0.09	0.00	0.00	0	73,314.00
\$ / R		On 28/09/2018	Any day expiry		12.90740	12.90740	12.92330	12.92330		14.29	0.00	0.00	0	1,295.00
\$ / R	13.80	Put	Any day expiry	1,250.20080	1.25020	1,244.08730	1.24409	1,250.201	15.97	0.67	0.00	0.00	0	1,000.00
\$ / R	16.25	Call	Any day expiry	94.13530	0.09414	98.08490	0.09808	94.135	19.87	0.10	0.00	0.00	0	500.00
\$ / R	16.80	Call	Any day expiry	74.87480	0.07487	78.32520	0.07833	74.875	20.77	0.08	0.00	0.00	0	500.00
\$ / R		On 25/10/2018	Any day expiry		12.95480	12.95480	12.97050	12.97050		14.36	0.00	0.00	0	70.00
\$ / R		On 29/10/2018	Any day expiry		12.96170	12.96170	12.97740	12.97740		14.34	0.00	0.00	0	225.00
\$ / R		On 31/10/2018	Any day expiry		12.96510	12.96510	12.98090	12.98090		14.35	0.00	0.00	0	0.00
\$ / R	13.80	Put	Any day expiry	1,246.57590	1.24658	1,241.09140	1.24109	1,246.576	15.84	0.64	0.00	0.00	0	1,000.00
\$ / R	16.47	Call	Any day expiry	110.07790	0.11008	114.33020	0.11433	110.078	19.99	0.11	0.00	0.00	0	500.00
\$ / R	17.02	Call	Any day expiry	86.06770	0.08607	89.68640	0.08969	86.068	20.67	0.08	0.00	0.00	0	500.00
\$ / R		On 05/11/2018	Any day expiry		12.97370	12.97370	12.98950	12.98950		14.34	0.00	0.00	0	0.00
\$ / R	11.90	Put	Any day expiry	185.56370	0.18556	188.05350	0.18805	185.564	12.69	0.21	0.00	0.00	0	1,880.00
\$ / R	13.86	Put	Any day expiry	1,292.24240	1.29224	1,286.57000	1.28657	1,292.242	15.92	0.65	0.00	0.00	0	1,880.00
\$ / R	16.81	Call	Any day expiry	101.43540	0.10144	103.87660	0.10388	101.435	20.56	0.10	0.00	0.00	0	1,880.00
\$ / R		On 13/11/2018	Any day expiry		12.98750	12.98750	13.00330	13.00330		14.42	0.00	0.00	0	70.00
\$ / R		On 30/11/2018	Any day expiry		13.01670	13.01670	13.03270	13.03270		14.41	0.00	0.00	0	0.00
\$ / R	13.80	Put	Any day expiry	1,243.83040	1.24383	1,238.68050	1.23868	1,243.830	15.74	0.63	0.00	0.00	0	1,000.00
\$ / R	16.70	Call	Any day expiry	123.42500	0.12342	126.28730	0.12629	123.425	20.17	0.11	0.00	0.00	0	500.00
\$ / R	17.31	Call	Any day expiry	89.13930	0.08914	92.92600	0.09293	89.139	20.52	0.08	0.00	0.00	0	500.00
\$ / R		On 11/12/2018	Any day expiry		13.03570	13.03570	13.05170	13.05170		14.47	0.00	0.00	0	0.00
\$ / R	13.65	Put	Any day expiry	1,131.05070	1.13105	1,126.64230	1.12664	1,131.051	15.45	0.59	0.00	0.00	0	20,000.00
\$ / R	15.69	Call	Any day expiry	186.71340	0.18671	192.55930	0.19256	186.713	18.33	0.17	0.00	0.00	0	20,000.00
\$ / R		On 14/12/2018	Foreign Exchange Future		13.04080	13.04080	13.05690	13.05690		14.47	0.00	0.00	0	11,000.00
\$ / R	12.96	Put	Foreign Exchange Future	673.18490	0.67318	671.75360	0.67175	673.185	14.32	0.45	0.00	0.00	0	23,443.00
\$ / R	17.24	Call	Foreign Exchange Future	102.74750	0.10275	106.65220	0.10665	102.748	20.44	0.09	0.00	0.00	0	23,443.00
\$ / R		On 31/12/2018	Any day expiry		13.07010	13.07010	13.08620	13.08620		14.44	0.00	0.00	0	0.00
\$ / R	13.80	Put	Any day expiry	1,240.08620	1.24009	1,235.21670	1.23522	1,240.086	15.63	0.61	0.00	0.00	0	1,000.00
\$ / R	16.93	Call	Any day expiry	136.40010	0.13640	138.89920	0.13890	136.400	20.29	0.12	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 31/12/2018	Any day expiry	17.58	Call	92.57780	0.09258	97.68210	0.09768	92.578	20.33	0.08	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			13.14880	13.14880	13.16640	13.16640		14.67	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.20910	13.20910	13.22800	13.22800		14.81	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			13.36990	13.36990	13.39220	13.39220		15.13	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future			13.70260	13.70260	13.73190	13.73190		15.55	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	212.18830	0.21219	223.58720	0.22359	212.188	20.85	0.12	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			14.08690	14.08690	14.12060	14.12060		16.29	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			14.18700	14.18700	14.22140	14.22140		16.46	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			14.29140	14.29140	14.32660	14.32660		16.61	0.00	0.00	0	0.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			12.56050	12.56050	12.57660	12.57660		13.63	0.00	0.00	0	555.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			12.72560	12.72560	12.74170	12.74170		14.05	0.00	0.00	0	47.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			12.88790	12.88790	12.90380	12.90380		14.28	0.00	0.00	0	8.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			13.04080	13.04080	13.05690	13.05690		14.47	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			13.36990	13.36990	13.39220	13.39220		15.13	0.00	0.00	0	0.00
£ / R	On 31/01/2018	Any day expiry			16.89400	16.89400	16.87940	16.87940		14.36	0.00	0.00	0	10.00
£ / R	On 01/03/2018	Any day expiry			16.98380	16.98380	16.97450	16.97450		14.55	0.00	0.00	0	17.00
£ / R	On 15/03/2018	Any day expiry			17.02690	17.02690	17.01740	17.01740		14.75	0.00	0.00	0	38.00
£ / R	On 19/03/2018	Foreign Exchange Future			17.03960	17.03960	17.03010	17.03010		14.70	0.00	17,209,996.00	1,010	181,341.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	406.86810	0.40687	421.62410	0.42162	406.868	14.66	0.47	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	19.00	Call	47.13540	0.04714	49.21540	0.04922	47.135	17.79	0.08	0.00	0	1,500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	12.97670	0.01298	13.04080	0.01304	12.977	19.47	0.02	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future			17.32340	17.32340	17.31300	17.31300		14.96	0.00	0.00	0	7,457.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	785.61120	0.78561	804.11970	0.80412	785.611	15.19	0.52	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	90.85650	0.09086	93.81850	0.09382	90.856	18.30	0.10	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future			17.60720	17.60720	17.59600	17.59600		15.09	0.00	0.00	0	4,164.00
£ / R	On 14/12/2018	Foreign Exchange Future			17.88020	17.88020	17.86850	17.86850		15.18	0.00	0.00	0	886.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.47540	18.47540	18.46760	18.46760		15.03	0.00	0.00	0	0.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.11303	0.11303	0.11323	0.11323		16.25	0.00	0.00	0	115.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.11514	0.11514	0.11534	0.11534		13.49	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.11730	0.11730	0.11751	0.11751		0.00	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12729	0.12729	0.12761	0.12761		21.76	0.00	0.00	0	0.00
€ / R	On 30/01/2018	Any day expiry			15.02280	15.02280	14.96290	14.96290		12.75	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry			15.03730	15.03730	14.97920	14.97920		12.95	0.00	0.00	0	151,647.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	778.54750	0.77855	840.22400	0.84022	778.548	14.29	0.93	0.00	0	193,000.00
€ / R	On 31/01/2018	Any day expiry	16.50	Call	3.92830	0.00393	4.11490	0.00411	3.928	18.51	0.02	0.00	0	15,150.00
€ / R	On 15/02/2018	Any day expiry			15.08480	15.08480	15.03290	15.03290		12.90	0.00	0.00	0	44.00
€ / R	On 28/02/2018	Any day expiry			15.12570	15.12570	15.07340	15.07340		13.19	0.00	0.00	0	0.00
€ / R	On 28/02/2018	Any day expiry	16.41	Put	1,312.18700	1.31219	1,368.63190	1.36863	1,312.187	15.35	0.92	0.00	0	1,647.00
€ / R	On 15/03/2018	Any day expiry			15.17300	15.17300	15.12050	15.12050		13.28	0.00	0.00	0	63.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.18610	15.18610	15.13370	15.13370		13.20	0.00	183,630,321.20	12,092	97,194.00

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	15.05	Put	272.74650		0.27275	310.23590	0.31024	272.747	13.02	0.42	0.00	0	5,648.00	
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	297.92600		0.29793	336.66270	0.33666	297.926	13.11	0.45	0.00	0	18,643.00	
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	59.12330		0.05912	61.34810	0.06135	59.123	15.97	0.12	0.00	0	643.00	
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	30.22240		0.03022	32.06530	0.03207	30.222	16.95	0.06	0.00	0	620.00	
€ / R	On 29/03/2018	Any day expiry			15.21940		15.21940	15.16660	15.16660		13.22	0.00	0.00	0	3.00	
€ / R	On 18/06/2018	Foreign Exchange Future			15.48080		15.48080	15.42700	15.42700		13.24	0.00	15,480,800.00	1,000	8,465.00	
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	24.67760		0.02468	33.37920	0.03338	24.678	11.22	0.05	0.00	0	50,995.00	
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	34.77730		0.03478	46.47010	0.04647	34.777	10.81	0.07	0.00	0	7,000.00	
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	414.71280		0.41471	450.22030	0.45022	414.713	12.95	0.41	0.00	0	50,995.00	
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,219.57170		1.21957	1,271.02360	1.27102	1,219.572	14.97	0.71	0.00	0	7,000.00	
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	47.96920		0.04797	49.86360	0.04986	47.969	17.70	0.06	0.00	0	7,000.00	
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	15.92910		0.01593	15.75360	0.01575	15.929	20.58	0.02	0.00	0	50,995.00	
€ / R	On 17/09/2018	Foreign Exchange Future			15.78190		15.78190	15.72650	15.72650		13.40	0.00	0.00	0	5,417.00	
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	112.81190		0.11281	127.79250	0.12779	112.812	11.86	0.14	0.00	0	161,971.00	
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	740.13810		0.74014	782.23790	0.78224	740.138	13.55	0.49	0.00	0	124,767.00	
€ / R	On 17/09/2018	Foreign Exchange Future	16.00	Put	834.44300		0.83444	878.41040	0.87841	834.443	13.76	0.53	0.00	0	37,204.00	
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	100.45700		0.10046	102.50570	0.10251	100.457	18.65	0.09	0.00	0	124,767.00	
€ / R	On 17/09/2018	Foreign Exchange Future	21.63	Call	33.90290		0.03390	35.78480	0.03578	33.903	20.10	0.03	0.00	0	37,204.00	
€ / R	On 14/12/2018	Foreign Exchange Future			16.07450		16.07450	16.01810	16.01810		13.54	0.00	0.00	0	2,926.00	
€ / R	On 14/06/2019	Foreign Exchange Future			16.70010		16.70010	16.65230	16.65230		14.31	0.00	0.00	0	0.00	
10Y STND	On 17/12/2025	Interest Rate Swap			95.08000		95.08000	95.29000	95.29000			0.00	0.00	0	0.00	
10Y STND	On 16/03/2026	Interest Rate Swap			92.10000		92.10000	92.32000	92.32000			0.00	0.00	0	0.00	
10Y STND	On 15/06/2026	Interest Rate Swap			90.85000		90.85000	91.08000	91.08000			0.00	0.00	0	0.00	
10Y STND	On 21/09/2026	Interest Rate Swap			93.01000		93.01000	93.24000	93.24000			0.00	0.00	0	0.00	
10Y STND	On 21/12/2026	Interest Rate Swap			96.80000		96.80000	97.03000	97.03000			0.00	0.00	0	0.00	
10Y STND	On 15/03/2027	Interest Rate Swap			95.38000		95.38000	95.61000	95.61000			0.00	0.00	0	0.00	
10Y STND	On 21/06/2027	Interest Rate Swap			97.44000		97.44000	97.67000	97.67000			0.00	0.00	0	0.00	
10Y STND	On 20/09/2027	Interest Rate Swap			101.15000		101.15000	101.38000	101.38000			0.00	0.00	0	0.00	
10Y STND	On 20/12/2027	Interest Rate Swap			101.50000		101.50000	101.74000	101.74000			0.00	0.00	0	0.00	
10Y STND	On 22/03/2028	Interest Rate Swap			96.76000		96.76000	97.01000	97.01000			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			99.89000		99.89000	99.89000	99.89000			0.00	0.00	0	0.00	
1Y STND	On 20/09/2018	Interest Rate Swap			100.01000		100.01000	100.02000	100.02000			0.00	0.00	0	0.00	
1Y STND	On 20/12/2018	Interest Rate Swap			100.45000		100.45000	100.46000	100.46000			0.00	0.00	0	0.00	
1Y STND	On 22/03/2019	Interest Rate Swap			99.44000		99.44000	99.46000	99.46000			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			98.58000		98.58000	98.58000	98.58000			0.00	0.00	0	0.00	
2Y STND	On 21/09/2018	Interest Rate Swap			98.48000		98.48000	98.49000	98.49000			0.00	0.00	0	0.00	
2Y STND	On 21/12/2018	Interest Rate Swap			98.83000		98.83000	98.84000	98.84000			0.00	0.00	0	0.00	
2Y STND	On 15/03/2019	Interest Rate Swap			99.20000		99.20000	99.21000	99.21000			0.00	0.00	0	0.00	
2Y STND	On 21/06/2019	Interest Rate Swap			99.55000		99.55000	99.58000	99.58000			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 20/09/2019	Interest Rate Swap	99.93000	99.93000	99.93000	99.97000	99.97000				0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap	100.87000	100.87000	100.87000	100.91000	100.91000				0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap	98.63000	98.63000	98.63000	98.68000	98.68000				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	96.14000	96.14000	96.14000	96.20000	96.20000				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.37000	95.37000	95.37000	95.45000	95.45000				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	94.58000	94.58000	94.58000	94.66000	94.66000				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	94.75000	94.75000	94.75000	94.85000	94.85000				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.95000	96.95000	96.95000	97.05000	97.05000				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	97.09000	97.09000	97.09000	97.20000	97.20000				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	98.28000	98.28000	98.28000	98.40000	98.40000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	100.48000	100.48000	100.48000	100.60000	100.60000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	101.73000	101.73000	101.73000	101.86000	101.86000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	96.86000	96.86000	96.86000	96.99000	96.99000				0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	569.52300	569.52300	569.52300	568.82900	568.82900				0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	580.16600	580.16600	580.16600	579.46000	579.46000				0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	656.38100	656.38100	656.38100	655.01000	655.01000				0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	668.64700	668.64700	668.64700	667.25100	667.25100				0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	593.36200	593.36200	593.36200	591.69300	591.69300				0.00	71,203,440.00	12	781.00
ALBI	On 03/05/2018	Index Future	604.45000	604.45000	604.45000	602.75100	602.75100				0.00	0.00	0	0.00
AU\$ / R	On 15/01/2018	Any day expiry	9.81070	9.81070	9.81070	9.77020	9.77020			11.78	0.00	0.00	0	5.00
AU\$ / R	On 28/02/2018	Any day expiry	9.86720	9.86720	9.86720	9.83310	9.83310			12.49	0.00	0.00	0	46.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	9.89440	9.89440	9.89440	9.85990	9.85990			12.64	0.00	0.00	0	18,200.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.02400	10.02400	10.02400	9.98950	9.98950			12.82	0.00	0.00	0	5,012.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	10.15440	10.15440	10.15440	10.11850	10.11850			12.98	0.00	0.00	0	400.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.27550	10.27550	10.27550	10.24160	10.24160			13.03	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.53640	10.53640	10.53640	10.50780	10.50780			12.76	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	10.02050	10.02050	10.02050	10.08210	10.08210			13.45	0.00	0.00	0	250.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	10.16080	10.16080	10.16080	10.22260	10.22260			14.74	0.00	0.00	0	0.00
CHF / R	On 19/03/2018	Foreign Exchange Future	12.95220	12.95220	12.95220	12.93610	12.93610			12.49	0.00	0.00	0	1,215.00
CHF / R	On 18/06/2018	Foreign Exchange Future	13.21700	13.21700	13.21700	13.20030	13.20030			12.47	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.48850	13.48850	13.48850	13.46920	13.46920				0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.58580	14.58580	14.58580	14.57870	14.57870			14.30	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	1.92520	1.92520	1.92520	1.92260	1.92260			13.93	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.94050	1.94050	1.94050	1.93800	1.93800			13.91	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.95560	1.95560	1.95560	1.95290	1.95290				0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.00000	2.00000	2.00000	1.99780	1.99780			14.28	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
DKK / R	On 19/03/2018	Foreign Exchange Future		2.05000	2.05000		2.04250	2.04250		14.23	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future		2.09120	2.09120		2.08340	2.08340		14.50	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future		2.13270	2.13270		2.12440	2.12440			0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.35430	2.35430		2.34890	2.34890		15.47	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		10.71392	78.85681		10.75540	78.60339			0.00	0.00	0	9,466.00
ES33	On 03/05/2018	Bond Future		10.81049	76.53895		10.85339	76.28089			0.00	0.00	0	0.00
ES33	On 02/08/2018	Bond Future		10.90847	77.97274		10.95288	77.70976			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		10.95806	81.66342		10.99445	81.41173			0.00	0.00	0	7,957.00
ES42	On 03/05/2018	Bond Future		11.05620	78.92816		11.09386	78.67185			0.00	0.00	0	0.00
ES42	On 02/08/2018	Bond Future		11.15399	80.40647		11.19296	80.14530			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		591.90900	591.90900		590.17900	590.17900			0.00	0.00	0	715.00
GOVI	On 03/05/2018	GOVI		602.97000	602.97000		601.20900	601.20900			0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future		1.60790	1.60790		1.61010	1.61010		13.59	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future		1.63200	1.63200		1.63420	1.63420		14.24	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.65510	1.65510		1.65730	1.65730			0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.78880	1.78880		1.79290	1.79290		15.66	0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future		130.89047	130.89047		130.89597	130.89597			0.00	0.00	0	1,070.00
I2025	On 03/05/2018	Bond Future		133.34448	133.34448		133.35029	133.35029			0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future		135.81719	135.81719		135.82297	135.82297			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

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 01/02/2018	Bond Future	101.00031		101.00031	101.00400	101.00400				0.00	0.00	0	1,370.00
I2029	On 03/05/2018	Bond Future	101.87581		101.87581	101.87977	101.87977				0.00	0.00	0	0.00
I2029	On 02/08/2018	Bond Future	103.79890		103.79890	103.80279	103.80279				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	105.38380		105.38380	105.38758	105.38758				0.00	0.00	0	5,730.00
I2033	On 03/05/2018	Bond Future	106.27152		106.27152	106.27557	106.27557				0.00	40,808,263.68	384	384.00
I2033	On 02/08/2018	Bond Future	108.27767		108.27767	108.28162	108.28162				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	127.43247		127.43247	127.43733	127.43733				0.00	0.00	0	19,909.00
I2038	On 03/05/2018	Bond Future	129.82160		129.82160	129.82667	129.82667				0.00	0.00	0	0.00
I2038	On 02/08/2018	Bond Future	132.22231		132.22231	132.22731	132.22731				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	124.40509		124.40509	124.40953	124.40953				0.00	0.00	0	21,632.00
I2046	On 03/05/2018	Bond Future	125.13776		125.13776	125.14247	125.14247				0.00	0.00	0	0.00
I2046	On 02/08/2018	Bond Future	127.49997		127.49997	127.50452	127.50452				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	132.11163		132.11163	132.11632	132.11632				0.00	0.00	0	24,301.00
I2050	On 03/05/2018	Bond Future	134.58875		134.58875	134.59347	134.59347				0.00	0.00	0	0.00
I2050	On 02/08/2018	Bond Future	135.39619		135.39619	135.40114	135.40114				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	253.24100		253.24100	253.27600	253.27600				0.00	0.00	0	879.00
IGOV	On 03/05/2018	Index Future	257.98900		257.98900	258.02500	258.02500				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	0.12050		0.12050	0.12030	0.12030				0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future	0.11960		0.11960	0.11960	0.11960				0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future	0.11940		0.11940	0.11880	0.11880				0.00	0.00	0	562.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.11830		0.11830	0.11890	0.11890				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 19/03/2018	Foreign Exchange Future			1.57160		1.57160	1.56900	1.56900			13.60	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.59760		1.59760	1.59490	1.59490			14.19	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.62350		1.62350	1.62080	1.62080				0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.70330		1.70330	1.70150	1.70150			13.45	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			9.08080		9.08080	9.03740	9.03740			13.57	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			9.19350		9.19350	9.14940	9.14940			13.95	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			9.30710		9.30710	9.26210	9.26210				0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.02620		10.02620	9.98800	9.98800			14.14	0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.26770		1.26770	1.27060	1.27060				0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.27810		1.27810	1.28430	1.28430				0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.28710		1.28710	1.29980	1.29980				0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.37880		1.37880	1.38470	1.38470				0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.35660		1.35660	1.35410	1.35410				0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.36130		1.36130	1.35880	1.35880				0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.36620		1.36620	1.36360	1.36360				0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.20900		1.20900	1.20330	1.20330				0.00	0.00	0	15.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.21650		1.21650	1.21070	1.21070				0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.22460		1.22460	1.21870	1.21870				0.00	0.00	0	0.00
R186	On 01/02/2018	Bond Future			8.61159		112.88354	8.64751	112.64765			8.98	0.00	112,883,540.00	1,000	116,397.00
R186	On 01/02/2018	Bond Future	7.75	Call	5.19000		0.00519	4.65000	0.00465		5.190	8.54	0.01	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	648.72000		0.64872	583.31000	0.58331		648.720	8.98	0.39	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	596.24000		0.59624	705.94000	0.70594		596.240	9.14	0.35	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.00	Put	203.96000		0.20396	258.44000	0.25844		203.960	9.31	0.15	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	55.15000		0.05515	75.83000	0.07583		55.150	9.48	0.05	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.65	Put	3.83000		0.00383	6.21000	0.00621		3.830	9.64	0.00	0.00	0	1,950.00
R186	On 03/05/2018	Bond Future			8.65750		114.99305	8.69497	114.75292			9.58	0.00	0.00	0	200.00
R186	On 03/05/2018	Bond Future	9.30	Call	5,021.78000		5.02178	4,853.08000	4.85308		5,021.780	10.07	0.75	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.72	Put	487.03000		0.48703	529.15000	0.52915		487.030	10.19	0.14	0.00	0	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	459.96000		0.45996	500.29000	0.50029		459.960	10.19	0.14	0.00	0	3,200.00
R186	On 03/05/2018	Bond Future	10.14	Put	207.34000		0.20734	229.01000	0.22901		207.340	10.19	0.07	0.00	0	1,120.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R197	On 01/02/2018	Bond Future			298.58491		298.58491	298.74988	298.74988				0.00	0.00	0	2,350.00
R197	On 03/05/2018	Bond Future			304.18300		304.18300	304.35129	304.35129				0.00	50,190,195.00	165	165.00
R197	On 07/12/2023	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
R202	On 01/02/2018	Bond Future			239.70370		239.70370		239.71226	239.71226		4.66	0.00	0.00	0	21,504.00
R202	On 03/05/2018	Bond Future			244.19760		244.19760		244.20674	244.20674		4.60	0.00	13,186,670.40	54	54.00
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			7.90784		102.74800		7.94374	102.60130		5.24	0.00	0.00	0	60,572.00
R2023	On 03/05/2018	Bond Future			7.92709		100.73826		7.96518	100.58898		5.92	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future	9.19	Put	119.92000		0.11992		134.06000	0.13406	119.920	6.23	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			9.15315		91.84191		9.19411	91.56494			0.00	0.00	0	71,083.00
R2030	On 03/05/2018	Bond Future			9.20899		93.55829		9.25137	93.27632			0.00	0.00	0	0.00
R2030	On 02/08/2018	Bond Future			9.26756		91.30539		9.31151	91.01799			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			9.34900		94.37680		9.40007	94.00581		13.92	0.00	0.00	0	38,482.00
R2032	On 01/02/2018	Bond Future	9.20	Call	788.06000		0.78806		685.32000	0.68532	788.060	13.88	0.37	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	1,092.86000		1.09286		959.12000	0.95912	1,092.860	13.97	0.46	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	1,461.42000		1.46142		1,294.60000	1.29460	1,461.420	14.06	0.55	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	1,668.68000		1.66868		1,485.06000	1.48506	1,668.680	14.11	0.60	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.40518		91.98332		9.45794	91.60550		14.58	0.00	0.00	0	0.00
R2032	On 02/08/2018	Bond Future			9.46193		93.70639		9.51647	93.32139		13.74	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			9.52987		98.41897		9.56586	98.13150			0.00	0.00	0	48,902.00
R2035	On 03/05/2018	Bond Future			9.58618		95.75787		9.62328	95.46524			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			9.61394		90.49999		9.65490	90.17311		15.96	0.00	0.00	0	43,916.00
R2037	On 01/02/2018	Bond Future	9.88	Call	2,667.83000		2.66783		2,461.48000	2.46148	2,667.830	16.09	0.73	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.32	Put	91.67000		0.09167		124.25000	0.12425	91.670	16.54	0.06	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.72	Put	11.35000		0.01135		17.46000	0.01746	11.350	16.95	0.01	0.00	0	2,000.00
R2037	On 03/05/2018	Bond Future			9.67318		92.19127		9.71539	91.85844		16.64	0.00	0.00	0	0.00
R2037	On 02/08/2018	Bond Future			9.73490		89.66240		9.77847	89.32323		16.45	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			7.11823		101.75165		7.11747	101.75229		0.13	0.00	2,035,033.00	20	30,605.00
R204	On 03/05/2018	Bond Future			6.94128		103.65312		6.93993	103.65393		0.67	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			9.67386		94.05303		9.70978	93.74511		16.74	0.00	940,530.30	10	27,826.00

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			9.73276		95.81073		9.76976	95.49719		17.43	0.00	137,488,397.55	1,435	1,435.00
R2040	On 03/05/2018	Bond Future	9.00	Call	1,256.24000		1.25624	1,191.82000	1.19182	1,256.240		16.62	0.25	0.00	0	1,500.00
R2040	On 03/05/2018	Bond Future	10.00	Call	4,913.84000		4.91384	4,739.46000	4.73946	4,913.840		17.66	0.61	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			9.79407		93.09923		9.83224	92.77977		17.26	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			9.69841		91.19753		9.74437	90.79844		17.62	0.00	0.00	0	21,014.00
R2044	On 03/05/2018	Bond Future			9.75531		92.90187		9.80262	92.49549		18.31	0.00	0.00	0	0.00
R2044	On 02/08/2018	Bond Future			9.81442		90.26116		9.86320	89.84702		18.15	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			9.66357		94.93242		9.70451	94.56605		18.27	0.00	0.00	0	80,503.00
R2048	On 03/05/2018	Bond Future			9.71511		92.26956		9.75722	91.89647		18.99	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			7.27806		100.38382		7.30898	100.32883		1.36	0.00	1,003,838.20	10	45,523.00
R207	On 03/05/2018	Bond Future			7.24249		102.25971		7.27820	102.20386		1.84	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			7.56363		100.13884		7.59447	100.05508		2.84	0.00	0.00	0	35,538.00
R208	On 03/05/2018	Bond Future			7.56383		98.60885		7.59755	98.52372		3.37	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			9.46259		74.59187		9.50348	74.31556		16.79	0.00	44,755,122.00	600	147,338.00
R209	On 01/02/2018	Bond Future	9.32	Call	768.72000		0.76872	694.37000	0.69437	768.720		16.62	0.38	0.00	0	157.00
R209	On 01/02/2018	Bond Future	9.33	Call	794.90000		0.79490	718.38000	0.71838	794.900		16.63	0.39	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.52	Call	1,400.52000		1.40052	1,279.09000	1.27909	1,400.520		16.81	0.56	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.59	Put	819.04000		0.81904	956.58000	0.95658	819.040		16.89	0.38	0.00	0	377.00
R209	On 01/02/2018	Bond Future	9.75	Call	2,390.76000		2.39076	2,213.94000	2.21394	2,390.760		17.07	0.74	0.00	0	5,000.00
R209	On 01/02/2018	Bond Future	9.85	Put	334.58000		0.33458	412.83000	0.41283	334.580		17.18	0.19	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	9.87	Put	310.20000		0.31020	384.53000	0.38453	310.200		17.21	0.18	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.88	Put	298.56000		0.29856	370.97000	0.37097	298.560		17.22	0.18	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.89	Put	287.28000		0.28728	357.80000	0.35780	287.280		17.23	0.17	0.00	0	157.00
R209	On 01/02/2018	Bond Future	10.00	Put	185.16000		0.18516	236.90000	0.23690	185.160		17.35	0.12	0.00	0	7,488.00
R209	On 01/02/2018	Bond Future	10.10	Put	121.15000		0.12115	159.06000	0.15906	121.150		17.46	0.08	0.00	0	3,000.00
R209	On 01/02/2018	Bond Future	10.22	Put	70.65000		0.07065	95.83000	0.09583	70.650		17.60	0.05	0.00	0	739.00
R209	On 03/05/2018	Bond Future			9.51316		72.83643		9.55521	72.55513		17.45	0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future	9.75	Call	3,667.63000		3.66763	3,511.46000	3.51146	3,667.630		17.70	0.61	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	10.00	Put	1,521.87000	1.52187	1,622.58000	1.62258	1,521.870	17.95	0.31	0.00	0	5,000.00
R209	On 03/05/2018	Bond Future	10.22	Put	1,127.34000	1.12734	1,208.82000	1.20882	1,127.340	18.17	0.25	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	515.37000	0.51537	560.95000	0.56095	515.370	18.44	0.13	0.00	0	435.00
R209	On 02/08/2018	Bond Future			9.56390	74.20088	9.60719	73.91416		16.54	0.00	0.00	0	0.00
R209	On 02/08/2018	Bond Future	9.66	Call	3,997.22000	3.99722	3,849.66000	3.84966	3,997.220	16.71	0.55	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	2,013.05000	2.01305	2,110.80000	2.11080	2,013.050	17.31	0.31	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	1,024.76000	1.02476	1,084.42000	1.08442	1,024.760	17.62	0.18	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.61070	72.48480	9.65502	72.19405		16.79	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	9.34	Call	3,519.99000	3.51999	3,393.95000	3.39395	3,519.990	16.64	0.46	0.00	0	255.00
R209	On 01/11/2018	Bond Future	9.94	Put	3,436.08000	3.43608	3,559.46000	3.55946	3,436.080	17.28	0.39	0.00	0	255.00
R209	On 01/11/2018	Bond Future	10.57	Put	2,102.13000	2.10213	2,188.67000	2.18867	2,102.130	17.91	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			187.47356	187.47356	187.48082	187.48082			0.00	0.00	0	2,159.00
R210	On 03/05/2018	Bond Future			188.56345	188.56345	188.57096	188.57096			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			151.23941	151.23941	151.24611	151.24611			0.00	0.00	0	4,967.00
R212	On 03/05/2018	Bond Future			154.07496	154.07496	154.08199	154.08199			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			9.22861	86.34992	9.26455	86.11253		13.59	0.00	0.00	0	58,890.00
R213	On 03/05/2018	Bond Future			9.27934	84.41408	9.31643	84.17239		14.24	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			9.63840	74.00018	9.67428	73.74914		17.99	0.00	0.00	0	48,891.00
R214	On 03/05/2018	Bond Future			9.68925	72.08714	9.72613	71.83146		18.64	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			22,654.01000	22,654.01000	22,616.19000	22,616.19000			0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future			9.45150	9.45150	9.44310	9.44310		12.78	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future			9.59250	9.59250	9.58340	9.58340		13.01	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future			9.73530	9.73530	9.72360	9.72360			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 14/06/2019	Foreign Exchange Future	10.56250		10.56250		10.55900	10.55900		13.72	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.25450		3.25450		3.24220	3.24220		12.17	0.00	0.00	0	433.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.21000		3.21000		3.19630	3.19630		12.53	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	3.16120		3.16120		3.15020	3.15020			0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.13240		3.13240		3.15210	3.15210		13.71	0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.24660		1.24660		1.25400	1.25400			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.22660		1.22660		1.23360	1.23360			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.20770		1.20770		1.21460	1.21460			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.21640		1.21640		1.21640	1.21640			0.00	0.00	0	0.00
Total for Derivatives :												2,397,406,785.30	203,758	7 687 671.00
Grand Total:												2,397,406,785.30	203,758	7 687 671.00