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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/01/2018

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 15/01/2018	Any day expiry	12.31400	12.31400		12.43050	12.43050		16.24	0.00	19,591,574.00	1,591	0.00	
\$ / R	On 16/01/2018	Any day expiry	12.31610	12.31610		12.43050	12.43050		15.96	0.00	0.00	0	500.00	
\$ / R	On 17/01/2018	Any day expiry	12.31610	12.31610		12.43050	12.43050		15.54	0.00	0.00	0	0.00	
\$ / R	On 17/01/2018	Any day expiry	12.20	Put	19.81100	0.01981	14.92360	0.01492	19.811	16.88	0.22	0.00	0	5,000.00
\$ / R	On 17/01/2018	Any day expiry	12.22	Put	23.94790	0.02395	17.44770	0.01745	23.948	16.61	0.26	0.00	0	40,000.00
\$ / R	On 18/01/2018	Any day expiry		12.31610	12.31610		12.43050	12.43050		15.38	0.00	0.00	0	241.00
\$ / R	On 18/01/2018	Any day expiry	13.90	Put	1,583.91480	1.58391	1,469.54160	1.46954	1,583.915	36.73	1.00	0.00	0	20,000.00
\$ / R	On 19/01/2018	Any day expiry		12.31810	12.31810		12.43250	12.43250		15.32	0.00	0.00	0	0.00
\$ / R	On 25/01/2018	Any day expiry	12.33020	12.33020		12.44420	12.44420		14.34	0.00	0.00	0	70.00	
\$ / R	On 31/01/2018	Any day expiry	12.34190	12.34190		12.45480	12.45480		13.91	0.00	196,960.00	16	144,845.00	
\$ / R	On 31/01/2018	Any day expiry	12.25	Put	101.52720	0.10153	70.07440	0.07007	101.527	13.90	0.39	0.00	0	440.00
\$ / R	On 31/01/2018	Any day expiry	12.32	Put	132.53240	0.13253	93.56750	0.09357	132.532	13.91	0.47	0.00	0	460.00
\$ / R	On 31/01/2018	Any day expiry	12.36	Call	134.97880	0.13498	203.97570	0.20398	134.979	13.94	0.49	0.00	0	440.00
\$ / R	On 31/01/2018	Any day expiry	12.41	Call	114.57860	0.11458	175.80020	0.17580	114.579	14.14	0.43	0.00	0	460.00
\$ / R	On 31/01/2018	Any day expiry	12.80	Put	485.52910	0.48553	396.32260	0.39632	485.529	15.62	0.86	0.00	0	25,000.00
\$ / R	On 31/01/2018	Any day expiry	13.16	Put	825.09680	0.82510	719.89780	0.71990	825.097	17.27	0.96	0.00	0	19,500.00

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 31/01/2018	Any day expiry	13.25	Put	913.17210	0.91317	805.89880	0.80590	913.172	17.73	0.97	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	932.82590	0.93283	825.17030	0.82517	932.826	17.83	0.97	0.00	0	2,883.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	962.35290	0.96235	854.17010	0.85417	962.353	17.98	0.98	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	1,061.10850	1.06111	951.51360	0.95151	1,061.109	18.49	0.98	0.00	0	168,000.00
\$ / R	On 31/01/2018	Any day expiry	13.90	Call	0.51840	0.00052	1.18740	0.00119	0.518	20.69	0.00	0.00	0	42,000.00
\$ / R	On 31/01/2018	Any day expiry	14.00	Call	0.36460	0.00036	0.87290	0.00087	0.365	21.08	0.00	0.00	0	23,300.00
\$ / R	On 31/01/2018	Any day expiry	14.25	Call	0.15600	0.00016	0.41910	0.00042	0.156	22.06	0.00	0.00	0	29,000.00
\$ / R	On 01/02/2018	Any day expiry			12.34390	12.34390	12.45660	12.45660		13.92	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	12.57	Put	296.61660	0.29662	226.35710	0.22636	296.617	14.79	0.71	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	13.04	Put	708.81340	0.70881	608.37620	0.60838	708.813	16.69	0.93	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	814.65430	0.81465	710.52510	0.71053	814.654	17.20	0.95	0.00	0	3,496.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	0.08620	0.00009	0.10520	0.00011	0.086	28.88	0.00	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	0.12350	0.00012	0.10370	0.00010	0.123	32.18	0.00	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.79	Call	0.16480	0.00016	0.10490	0.00010	0.165	35.14	0.00	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	15.88	Call	0.18040	0.00018	0.10580	0.00011	0.180	36.13	0.00	0.00	0	773.00
\$ / R	On 02/02/2018	Any day expiry			12.34580	12.34580	12.45840	12.45840		13.95	0.00	0.00	0	0.00
\$ / R	On 06/02/2018	Any day expiry			12.35360	12.35360	12.46550	12.46550		13.70	0.00	0.00	0	0.00
\$ / R	On 06/02/2018	Any day expiry	13.20	Put	858.70740	0.85871	756.29410	0.75629	858.707	16.88	0.94	0.00	0	35,000.00
\$ / R	On 06/02/2018	Any day expiry	13.80	Put	1,448.31820	1.44832	1,337.81800	1.33782	1,448.318	19.16	0.99	0.00	0	35,000.00
\$ / R	On 08/02/2018	Any day expiry			12.35750	12.35750	12.46900	12.46900		13.74	0.00	0.00	0	0.00
\$ / R	On 08/02/2018	Any day expiry	13.16	Put	819.58760	0.81959	719.80780	0.71981	819.588	16.68	0.93	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	13.86	Put	1,504.58670	1.50459	1,394.46860	1.39447	1,504.587	19.12	0.99	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	15.05	Call	0.25320	0.00025	0.35850	0.00036	0.253	24.98	0.00	0.00	0	1,880.00
\$ / R	On 09/02/2018	Any day expiry			12.35950	12.35950	12.47080	12.47080		13.77	0.00	0.00	0	1,346.00
\$ / R	On 12/02/2018	Any day expiry			12.36530	12.36530	12.47610	12.47610		13.56	0.00	0.00	0	0.00
\$ / R	On 12/02/2018	Any day expiry	13.75	Put	1,388.35630	1.38836	1,280.12550	1.28013	1,388.356	17.85	0.98	0.00	0	20,000.00
\$ / R	On 12/02/2018	Any day expiry	13.90	Put	1,537.25670	1.53726	1,428.22130	1.42822	1,537.257	18.48	0.99	0.00	0	20,000.00
\$ / R	On 13/02/2018	Any day expiry			12.36730	12.36730	12.47780	12.47780		13.59	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			12.37120	12.37120	12.48140	12.48140		13.62	0.00	0.00	0	12.00
\$ / R	On 16/02/2018	Any day expiry			12.37310	12.37310	12.48310	12.48310		13.65	0.00	0.00	0	0.00
\$ / R	On 16/02/2018	Any day expiry	14.20	Put	1,829.01980	1.82902	1,720.47830	1.72048	1,829.020	19.44	0.99	0.00	0	20,000.00
\$ / R	On 28/02/2018	Any day expiry			12.39490	12.39490	12.50540	12.50540		13.77	0.00	0.00	0	3,201.00
\$ / R	On 28/02/2018	Any day expiry	12.50	Call	194.44600	0.19445	245.57810	0.24558	194.446	14.12	0.44	0.00	0	3,450.00
\$ / R	On 28/02/2018	Any day expiry	13.80	Call	13.99050	0.01399	20.59490	0.02059	13.990	17.93	0.05	0.00	0	8,500.00
\$ / R	On 28/02/2018	Any day expiry	14.18	Put	1,790.97680	1.79098	1,683.52950	1.68353	1,790.977	18.64	0.98	0.00	0	2,186.00
\$ / R	On 01/03/2018	Any day expiry			12.39670	12.39670	12.50720	12.50720		13.79	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry			12.39850	12.39850	12.50910	12.50910		13.82	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry	13.40	Put	1,037.75050	1.03775	940.53670	0.94054	1,037.751	16.98	0.90	0.00	0	100,000.00
\$ / R	On 15/03/2018	Any day expiry			12.42150	12.42150	12.53360	12.53360		13.80	0.00	0.00	0	5,607.00
\$ / R	On 19/03/2018	Foreign Exchange Future			12.42860	12.42860	12.54110	12.54110		13.75	0.00	607,721,254.20	48,897	1,057,332.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	101.88850	0.10189	76.74270	0.07674	101.889	12.96	0.25	0.00	0	248,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.13	Put	145.63980	0.14564	112.98420	0.11298	145.640	13.22	0.32	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.25	Put	195.01620	0.19502	154.99100	0.15499	195.016	13.46	0.39	0.00	0	46,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	247.85650	0.24786	200.93290	0.20093	247.857	13.67	0.45	0.00	0	20,880.00

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	19/03/2018	Foreign Exchange Future	12.40	Put	268.82940	0.26883	219.40100	0.21940	268.829	13.75	0.47	0.00	0	2,500.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	12.50	Put	327.64120	0.32764	269.61320	0.26961	327.641	14.07	0.53	0.00	0	25,750.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	12.57	Put	371.98780	0.37199	308.58590	0.30859	371.988	14.29	0.56	0.00	0	3,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	12.70	Call	189.24510	0.18925	231.15160	0.23115	189.245	14.70	0.37	0.00	0	11,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	12.70	Put	460.64510	0.46065	390.05160	0.39005	460.645	14.70	0.63	0.00	0	2,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	12.75	Call	175.33250	0.17533	214.68390	0.21468	175.333	14.85	0.35	0.00	0	100.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	12.82	Put	548.93380	0.54893	472.41500	0.47242	548.934	15.07	0.68	0.00	0	10,323.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	12.94	Put	642.52750	0.64253	560.78430	0.56078	642.528	15.45	0.72	0.00	0	5,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	12.95	Call	129.14070	0.12914	159.49380	0.15949	129.141	15.48	0.27	0.00	0	13,200.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.00	Call	119.66170	0.11966	148.06260	0.14806	119.662	15.64	0.25	0.00	0	21,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.00	Put	691.06170	0.69106	606.96260	0.60696	691.062	15.64	0.75	0.00	0	100,016.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.20	Put	858.57810	0.85858	769.01080	0.76901	858.578	16.19	0.81	0.00	0	1,073.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.20	Call	87.17810	0.08718	110.11080	0.11011	87.178	16.19	0.19	0.00	0	1,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.21	Put	867.21010	0.86721	777.33320	0.77733	867.210	16.21	0.81	0.00	0	5,460.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.22	Put	875.86540	0.87587	785.68140	0.78568	875.865	16.24	0.81	0.00	0	15,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.25	Put	901.95670	0.90196	810.87500	0.81088	901.957	16.32	0.82	0.00	0	2,478.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.32	Put	963.54360	0.96354	870.49410	0.87049	963.544	16.51	0.84	0.00	0	7,500.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.35	Call	68.82080	0.06882	87.48040	0.08748	68.821	16.59	0.16	0.00	0	2,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.38	Put	1,017.05670	1.01706	922.45730	0.92246	1,017.057	16.67	0.85	0.00	0	2,500.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.40	Put	1,035.03220	1.03503	939.94250	0.93994	1,035.032	16.73	0.85	0.00	0	7,500.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.50	Call	54.44610	0.05445	69.59530	0.06960	54.446	17.00	0.13	0.00	0	35,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.50	Put	1,125.84610	1.12585	1,028.49530	1.02850	1,125.846	17.00	0.87	0.00	0	17,750.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.52	Put	1,144.18300	1.14418	1,046.41520	1.04642	1,144.183	17.05	0.88	0.00	0	3,600.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.60	Put	1,218.04960	1.21805	1,118.72690	1.11873	1,218.050	17.27	0.89	0.00	0	200,389.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.66	Call	42.38710	0.04239	54.66920	0.05467	42.387	17.42	0.10	0.00	0	10,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.70	Call	39.25560	0.03926	51.49580	0.05150	39.256	17.45	0.10	0.00	0	25,150.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.74	Put	1,347.73860	1.34774	1,247.41730	1.24742	1,347.739	17.49	0.91	0.00	0	20,880.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.76	Call	34.95730	0.03496	47.09770	0.04710	34.957	17.51	0.09	0.00	0	4,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.79	Call	32.97510	0.03298	45.05180	0.04505	32.975	17.54	0.08	0.00	0	2,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.84	Put	1,441.30180	1.44130	1,340.11340	1.34011	1,441.302	17.59	0.92	0.00	0	1,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.91	Put	1,507.44640	1.50745	1,405.05350	1.40505	1,507.446	17.65	0.93	0.00	0	7,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.93	Call	25.03330	0.02503	34.81720	0.03482	25.033	17.67	0.06	0.00	0	100.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.93	Put	1,526.43330	1.52643	1,423.71720	1.42372	1,526.433	17.67	0.94	0.00	0	10,323.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.95	Put	1,545.45720	1.54546	1,442.42680	1.44243	1,545.457	17.69	0.94	0.00	0	1,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.98	Put	1,574.05990	1.57406	1,470.57410	1.47057	1,574.060	17.72	0.94	0.00	0	200.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.00	Call	21.77120	0.02177	30.49270	0.03049	21.771	17.74	0.06	0.00	0	10,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.02	Call	20.91540	0.02092	29.35250	0.02935	20.915	17.76	0.06	0.00	0	55.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.05	Put	1,641.09160	1.64109	1,536.61640	1.53662	1,641.092	17.79	0.95	0.00	0	500.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.07	Call	18.91330	0.01891	26.67380	0.02667	18.913	17.81	0.05	0.00	0	100.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.12	Call	17.09300	0.01709	24.22630	0.02423	17.093	17.85	0.05	0.00	0	4,951.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.16	Put	1,747.15790	1.74716	1,641.32190	1.64132	1,747.158	17.89	0.96	0.00	0	750.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.18	Put	1,766.52810	1.76653	1,660.46800	1.66047	1,766.528	17.91	0.96	0.00	0	41,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.20	Call	14.52270	0.01452	20.74490	0.02074	14.523	17.93	0.04	0.00	0	73.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.22	Put	1,805.34010	1.80534	1,698.85150	1.69885	1,805.340	17.95	0.96	0.00	0	2,000.00	

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\$ / R	On 19/03/2018	Foreign Exchange Future	14.42	Call	9.22050	0.00922	13.45250	0.01345	9.220	18.14	0.03	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.44	Call	8.84390	0.00884	12.92750	0.01293	8.844	18.16	0.03	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	8.66120	0.00866	12.67230	0.01267	8.661	18.17	0.03	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	2,069.36650	2.06937	1,960.59950	1.96060	2,069.366	18.20	0.98	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	2,079.20140	2.07920	1,970.36760	1.97037	2,079.201	18.21	0.98	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Call	7.80140	0.00780	11.46760	0.01147	7.801	18.21	0.02	0.00	0	10,490.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	2,098.88100	2.09888	1,989.91720	1.98992	2,098.881	18.23	0.98	0.00	0	850.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.54	Call	7.17340	0.00717	10.58400	0.01058	7.173	18.25	0.02	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.57	Call	6.73480	0.00673	9.96490	0.00996	6.735	18.28	0.02	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.60	Call	6.32230	0.00632	9.38050	0.00938	6.322	18.31	0.02	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	4.60210	0.00460	6.92240	0.00692	4.602	18.45	0.01	0.00	0	25,047.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	3.64070	0.00364	5.53010	0.00553	3.641	18.56	0.01	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	3.34340	0.00334	5.09490	0.00509	3.343	18.60	0.01	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	3.32560	0.00333	4.99160	0.00499	3.326	18.64	0.01	0.00	0	18,718.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.95	Call	3.25710	0.00326	4.59780	0.00460	3.257	18.83	0.01	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	3.17660	0.00318	4.14840	0.00415	3.177	19.06	0.01	0.00	0	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	3.01770	0.00302	3.62600	0.00363	3.018	19.58	0.01	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	2.83570	0.00284	3.37270	0.00337	2.836	20.29	0.01	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	2.64270	0.00264	3.10340	0.00310	2.643	21.22	0.01	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	2.60980	0.00261	3.05740	0.00306	2.610	21.41	0.01	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	2.55630	0.00256	2.98210	0.00298	2.556	21.74	0.01	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	2.47550	0.00248	2.86780	0.00287	2.476	22.30	0.01	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	2.31890	0.00232	2.64200	0.00264	2.319	23.76	0.01	0.00	0	13,176.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	2.03340	0.00203	2.55680	0.00256	2.033	24.23	0.01	0.00	0	225,000.00
\$ / R	On 29/03/2018	Any day expiry			12.44650	12.44650	12.56060	12.56060		13.94	0.00	0.00	0	1,199.00
\$ / R	On 24/04/2018	Any day expiry			12.49290	12.49290	12.61050	12.61050		14.01	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			12.49470	12.49470	12.61230	12.61230		14.00	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	2,526.90520	2.52691	2,413.86880	2.41387	2,526.905	19.70	0.96	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	5.90890	0.00591	8.26520	0.00827	5.909	19.85	0.01	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			12.50350	12.50350	12.62140	12.62140		13.96	0.00	0.00	0	110.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	1,387.54930	1.38755	1,286.32450	1.28632	1,387.549	17.38	0.84	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	17.10850	0.01711	22.06650	0.02207	17.108	19.62	0.03	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	8.51460	0.00851	11.64070	0.01164	8.515	19.61	0.02	0.00	0	500.00
\$ / R	On 09/05/2018	Any day expiry			12.51950	12.51950	12.63780	12.63780		13.94	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	530.22250	0.53022	459.89380	0.45989	530.223	14.59	0.57	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	1,437.82900	1.43783	1,337.10210	1.33710	1,437.829	17.38	0.84	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	10.97180	0.01097	15.41640	0.01542	10.972	19.30	0.02	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			12.52310	12.52310	12.64140	12.64140		13.95	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			12.52840	12.52840	12.64690	12.64690		13.91	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	539.46760	0.53947	469.19990	0.46920	539.468	14.57	0.57	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	2,025.69180	2.02569	1,917.00110	1.91700	2,025.692	18.50	0.91	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	9.65710	0.00966	13.88740	0.01389	9.657	19.06	0.02	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			12.53020	12.53020	12.64870	12.64870		14.04	0.00	0.00	0	0.00
\$ / R	On 31/05/2018	Any day expiry			12.55860	12.55860	12.67780	12.67780		14.00	0.00	0.00	0	181.00

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 31/05/2018	Any day expiry	13.80	Put	1,377.48430	1.37748	1,279.23520	1.27924	1,377.484	17.05	0.80	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	25.66410	0.02566	32.86030	0.03286	25.664	19.17	0.04	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	12.87380	0.01287	16.73510	0.01674	12.874	19.00	0.02	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			12.59060	12.59060	12.71050	12.71050		14.06	0.00	6,484,159.00	515	175,004.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	20.96200	0.02096	18.48360	0.01848	20.962	12.74	0.05	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	56.82100	0.05682	42.83410	0.04283	56.821	12.00	0.11	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	180.00400	0.18000	147.76450	0.14776	180.004	12.85	0.27	0.00	0	20,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	225.13460	0.22513	187.18000	0.18718	225.135	13.09	0.31	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	280.73770	0.28074	236.79720	0.23680	280.738	13.36	0.36	372,255,624.10	82,334	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	303.95030	0.30395	257.70830	0.25771	303.950	13.46	0.38	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	353.35630	0.35336	302.53250	0.30253	353.356	13.66	0.41	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	406.61020	0.40661	351.28470	0.35128	406.610	13.86	0.45	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	557.29640	0.55730	490.10800	0.49011	557.296	14.42	0.53	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	700.36310	0.70036	625.24790	0.62525	700.363	14.92	0.60	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	729.02500	0.72903	652.51260	0.65251	729.025	15.02	0.61	0.00	0	30,358.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	765.44160	0.76544	687.23480	0.68723	765.442	15.14	0.62	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	855.34740	0.85535	773.29930	0.77330	855.347	15.43	0.66	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	878.34290	0.87834	795.38760	0.79539	878.343	15.50	0.66	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	893.78630	0.89379	810.23430	0.81023	893.786	15.55	0.67	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	956.20960	0.95621	870.55190	0.87055	956.210	15.73	0.69	0.00	0	25,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,084.63190	1.08463	995.10670	0.99511	1,084.632	16.09	0.72	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,101.01300	1.10101	1,011.02270	1.01102	1,101.013	16.14	0.73	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,117.46550	1.11747	1,027.01770	1.02702	1,117.466	16.18	0.73	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,234.43810	1.23444	1,140.99570	1.14100	1,234.438	16.50	0.76	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,328.39550	1.32840	1,232.82630	1.23283	1,328.395	16.75	0.78	1,604,537,342.10	164,668	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,371.64430	1.37164	1,275.17090	1.27517	1,371.644	16.86	0.78	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,380.33190	1.38033	1,283.68160	1.28368	1,380.332	16.88	0.78	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,397.74450	1.39774	1,300.74740	1.30075	1,397.745	16.93	0.79	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,406.47160	1.40647	1,309.29960	1.30930	1,406.472	16.95	0.79	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,458.44730	1.45845	1,360.89820	1.36090	1,458.447	17.06	0.80	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,545.85400	1.54585	1,447.22720	1.44723	1,545.854	17.23	0.81	0.00	0	6,130.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	1,634.40650	1.63441	1,534.13150	1.53413	1,634.406	17.40	0.83	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	1,769.15410	1.76915	1,666.64400	1.66664	1,769.154	17.66	0.85	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	86.50150	0.08650	100.39350	0.10039	86.501	18.14	0.12	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	74.49890	0.07450	86.54070	0.08654	74.499	18.45	0.11	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	68.65990	0.06866	79.78740	0.07979	68.660	18.63	0.10	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	58.95790	0.05896	68.55140	0.06855	58.958	18.95	0.09	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	53.97160	0.05397	62.88690	0.06289	53.972	19.13	0.08	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	52.42800	0.05243	61.43780	0.06144	52.428	19.16	0.08	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	48.52580	0.04853	57.76010	0.05776	48.526	19.23	0.07	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	44.91680	0.04492	53.93190	0.05393	44.917	19.30	0.07	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	39.62220	0.03962	47.91340	0.04791	39.622	19.42	0.06	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	37.03950	0.03704	44.96500	0.04497	37.039	19.48	0.06	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	35.98590	0.03599	43.76070	0.04376	35.986	19.51	0.06	0.00	0	965.00

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	15.79	Call	28.04710	0.02805	34.63350	0.03463	28.047	19.74	0.04	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	19.74080	0.01974	24.95680	0.02496	19.741	20.07	0.03	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	16.06060	0.01606	20.60830	0.02061	16.061	20.26	0.03	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	15.57420	0.01557	20.08110	0.02008	15.574	20.28	0.03	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	14.12890	0.01413	18.74610	0.01875	14.129	20.28	0.02	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	13.61990	0.01362	18.15560	0.01816	13.620	20.28	0.02	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	11.60570	0.01161	15.58170	0.01558	11.606	20.28	0.02	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	8.28020	0.00828	11.28500	0.01129	8.280	20.28	0.01	15,572,814.13	82,334	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	7.48190	0.00748	10.24290	0.01024	7.482	20.28	0.01	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	5.71780	0.00572	7.92120	0.00792	5.718	20.28	0.01	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.28	Call	5.22290	0.00522	7.26440	0.00726	5.223	20.28	0.01	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	4.58590	0.00459	6.41490	0.00641	4.586	20.28	0.01	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			12.61010	12.61010	12.73060	12.73060		14.06	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,369.29540	1.36930	1,273.18230	1.27318	1,369.295	16.80	0.77	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	41.97410	0.04197	48.66280	0.04866	41.974	19.74	0.06	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	29.27500	0.02928	33.34660	0.03335	29.275	20.41	0.04	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.61540	12.61540	12.73600	12.73600		14.03	0.00	0.00	0	100.00
\$ / R	On 06/07/2018	Any day expiry			12.62250	12.62250	12.74330	12.74330		14.04	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	217.63960	0.21764	180.74720	0.18075	217.640	13.01	0.29	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	221.02010	0.22102	250.42590	0.25043	221.020	16.29	0.27	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	200.02200	0.20002	226.61210	0.22661	200.022	16.58	0.25	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.64720	12.64720	12.76860	12.76860		14.13	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.65410	12.65410	12.77560	12.77560		14.12	0.00	0.00	0	1,000.00
\$ / R	On 24/07/2018	Any day expiry	14.19	Put	1,697.84160	1.69784	1,599.09560	1.59910	1,697.842	17.28	0.80	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	1,929.05450	1.92905	1,826.58080	1.82658	1,929.055	17.70	0.84	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.72	Call	55.91240	0.05591	64.35290	0.06435	55.912	19.76	0.07	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	48.98990	0.04899	56.52170	0.05652	48.990	20.13	0.06	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.65580	12.65580	12.77730	12.77730		14.13	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			12.66610	12.66610	12.78780	12.78780		14.12	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,362.23140	1.36223	1,267.94350	1.26794	1,362.231	16.58	0.74	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	58.04220	0.05804	65.44810	0.06545	58.042	19.93	0.07	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	44.37020	0.04437	49.71460	0.04971	44.370	20.81	0.06	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.67800	12.67800	12.80000	12.80000		14.12	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	343.86480	0.34386	295.98650	0.29599	343.865	13.49	0.37	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,411.90950	1.41191	1,316.55790	1.31656	1,411.910	16.68	0.74	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	52.85780	0.05286	58.85370	0.05885	52.858	20.58	0.07	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.68830	12.68830	12.81050	12.81050		14.21	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.71910	12.71910	12.84190	12.84190		14.21	0.00	0.00	0	1,336.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,357.96050	1.35796	1,264.59400	1.26459	1,357.960	16.44	0.71	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	73.53560	0.07354	80.68660	0.08069	73.536	20.20	0.08	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	57.45690	0.05746	64.45980	0.06446	57.457	21.06	0.07	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			12.74830	12.74830	12.87160	12.87160		14.28	0.00	229,469.40	18	5,282.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	153.14930	0.15315	127.17290	0.12717	153.149	12.55	0.20	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	513.81340	0.51381	455.43640	0.45544	513.813	14.01	0.44	0.00	0	5,300.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	536.56810	0.53657	476.72660	0.47673	536.568	14.09	0.45	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	657.23440	0.65723	590.16270	0.59016	657.234	14.47	0.50	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	928.87160	0.92887	849.51810	0.84952	928.872	15.25	0.60	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	331.54210	0.33154	365.64900	0.36565	331.542	16.03	0.32	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	87.55560	0.08756	97.03610	0.09704	87.556	19.84	0.10	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	84.94350	0.08494	94.17080	0.09417	84.944	19.97	0.09	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	81.41430	0.08141	90.29670	0.09030	81.414	20.16	0.09	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	76.53070	0.07653	84.93560	0.08494	76.531	20.44	0.08	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.76710	12.76710	12.89080	12.89080		14.28	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,352.98640	1.35299	1,260.90220	1.26090	1,352.986	16.29	0.69	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	86.44690	0.08645	92.99750	0.09300	86.447	20.33	0.09	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	65.29920	0.06530	74.18000	0.07418	65.299	20.99	0.07	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.81300	12.81300	12.93770	12.93770		14.34	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.81970	12.81970	12.94450	12.94450		14.33	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.82300	12.82300	12.94790	12.94790		14.34	0.00	0.00	0	0.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,347.90960	1.34791	1,256.86600	1.25687	1,347.910	16.14	0.67	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	102.52850	0.10253	108.43940	0.10844	102.529	20.48	0.10	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	74.75410	0.07475	84.88820	0.08489	74.754	20.81	0.08	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.83140	12.83140	12.95650	12.95650		14.41	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	219.09260	0.21909	188.01670	0.18802	219.093	12.83	0.24	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,394.67270	1.39467	1,302.58580	1.30259	1,394.673	16.22	0.68	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	89.88570	0.08989	99.97900	0.09998	89.886	20.78	0.09	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.84470	12.84470	12.97020	12.97020		14.41	0.00	0.00	0	70.00
\$ / R	On 30/11/2018	Any day expiry			12.87310	12.87310	12.99920	12.99920		14.40	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,343.85330	1.34385	1,253.61450	1.25361	1,343.853	16.03	0.65	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	115.75110	0.11575	121.34490	0.12134	115.751	20.65	0.11	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	77.78540	0.07779	87.61250	0.08761	77.785	20.65	0.08	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			12.89150	12.89150	13.01800	13.01800		14.46	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,226.94550	1.22695	1,140.09890	1.14010	1,226.946	15.72	0.62	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	170.58390	0.17058	184.19250	0.18419	170.584	18.67	0.15	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			12.89650	12.89650	13.02320	13.02320		14.46	0.00	0.00	0	11,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.96	Put	748.92160	0.74892	680.28450	0.68028	748.922	14.56	0.49	0.00	0	23,443.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.24	Call	89.03480	0.08903	100.64030	0.10064	89.035	20.52	0.08	0.00	0	23,443.00
\$ / R	On 31/12/2018	Any day expiry			12.92480	12.92480	13.05220	13.05220		14.43	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,338.97790	1.33898	1,249.42330	1.24942	1,338.978	15.90	0.63	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	119.98280	0.11998	133.85150	0.13385	119.983	20.40	0.11	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	80.14980	0.08015	90.71260	0.09071	80.150	20.40	0.07	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			13.00020	13.00020	13.13030	13.13030		14.66	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.05770	13.05770	13.19010	13.19010		14.80	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			13.21100	13.21100	13.34960	13.34960		15.13	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future			13.52800	13.52800	13.67960	13.67960		15.50	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	190.71870	0.19072	208.27010	0.20827	190.719	20.88	0.11	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			13.89700	13.89700	14.05480	14.05480		16.15	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			13.99340	13.99340	14.15240	14.15240		16.28	0.00	0.00	0	84,000.00

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 14/09/2020	Foreign Exchange Future		14.09390	14.09390		14.25420	14.25420		16.41	0.00	0.00	0	0.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future		12.42860	12.42860		12.54110	12.54110		13.75	0.00	186,429.00	15	590.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future		12.59060	12.59060		12.71050	12.71050		14.06	0.00	0.00	0	47.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future		12.74830	12.74830		12.87160	12.87160		14.28	0.00	0.00	0	8.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future		12.89650	12.89650		13.02320	13.02320		14.46	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future		13.21100	13.21100		13.34960	13.34960		15.13	0.00	0.00	0	0.00
£ / R	On 31/01/2018	Any day expiry		17.03710	17.03710		17.03170	17.03170		15.67	0.00	0.00	0	10.00
£ / R	On 01/03/2018	Any day expiry		17.12910	17.12910		17.11820	17.11820		15.34	0.00	17,020.00	1	17.00
£ / R	On 15/03/2018	Any day expiry		17.17070	17.17070		17.16190	17.16190		15.41	0.00	102,300.00	6	38.00
£ / R	On 19/03/2018	Foreign Exchange Future		17.18260	17.18260		17.17440	17.17440		15.42	0.00	95,999,186.20	5,587	186,938.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	346.12680	0.34613	348.24940	0.34825	346.127	15.23	0.42	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	19.00	Call	59.94770	0.05995	58.13000	0.05813	59.948	18.33	0.10	0.00	0	1,500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	15.71830	0.01572	15.72670	0.01573	15.718	19.82	0.03	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future		17.46810	17.46810		17.46930	17.46930		15.50	0.00	0.00	0	7,457.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	720.72700	0.72073	715.24440	0.71524	720.727	15.56	0.49	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	110.85990	0.11086	107.39500	0.10739	110.860	18.77	0.11	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future		17.75200	17.75200		17.75550	17.75550		15.43	0.00	0.00	0	4,164.00
£ / R	On 14/12/2018	Foreign Exchange Future		18.02440	18.02440		18.02950	18.02950		15.36	0.00	0.00	0	886.00
£ / R	On 14/06/2019	Foreign Exchange Future		18.61170	18.61170		18.62680	18.62680		15.17	0.00	0.00	0	0.00
¥ / R	On 19/03/2018	Foreign Exchange Future		0.11266	0.11266		0.11281	0.11281		16.37	0.00	0.00	0	115.00
¥ / R	On 18/06/2018	Foreign Exchange Future		0.11476	0.11476		0.11498	0.11498		13.51	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future		0.11690	0.11690		0.11714	0.11714			0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.12664	0.12664		0.12706	0.12706		21.97	0.00	0.00	0	0.00
€ / R	On 30/01/2018	Any day expiry		15.13090	15.13090		15.11110	15.11110		14.32	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry		15.14610	15.14610		15.12480	15.12480		14.29	0.00	0.00	0	151,647.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	677.21250	0.67721	700.94270	0.70094	677.213	15.60	0.90	0.00	0	193,000.00
€ / R	On 31/01/2018	Any day expiry	16.50	Call	4.23000	0.00423	4.78100	0.00478	4.230	19.52	0.02	0.00	0	15,150.00
€ / R	On 15/02/2018	Any day expiry		15.19610	15.19610		15.16930	15.16930		13.72	0.00	0.00	0	44.00
€ / R	On 28/02/2018	Any day expiry		15.23690	15.23690		15.20950	15.20950		13.77	0.00	0.00	0	0.00
€ / R	On 28/02/2018	Any day expiry	16.41	Put	1,209.40830	1.20941	1,236.97440	1.23697	1,209.408	15.91	0.91	0.00	0	1,647.00
€ / R	On 15/03/2018	Any day expiry		15.28260	15.28260		15.25720	15.25720		13.87	0.00	0.00	0	63.00
€ / R	On 19/03/2018	Foreign Exchange Future		15.29480	15.29480		15.26990	15.26990		13.76	0.00	588,146,239.20	38,454	97,042.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	226.89670	0.22690	236.37920	0.23638	226.897	13.33	0.37	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	249.37880	0.24938	259.54360	0.25954	249.379	13.42	0.40	0.00	0	18,643.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	71.24940	0.07125	68.81770	0.06882	71.249	16.32	0.14	0.00	0	643.00
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	35.76940	0.03577	34.83750	0.03484	35.769	17.24	0.08	0.00	0	620.00
€ / R	On 29/03/2018	Any day expiry		15.32820	15.32820		15.30550	15.30550		13.62	0.00	0.00	0	3.00
€ / R	On 18/06/2018	Foreign Exchange Future		15.59090	15.59090		15.57530	15.57530		13.54	0.00	4,755,224.50	305	8,715.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	24.93370	0.02493	24.52520	0.02453	24.934	11.92	0.05	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	30.03920	0.03004	29.54960	0.02955	30.039	11.14	0.06	0.00	0	7,000.00

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 18/06/2018	Foreign Exchange Future	15.25	Put	366.94580		0.36695		373.64100	0.37364	366.946	13.01	0.38	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,138.81200		1.13881	1,150.48280	1.15048	1,138.812	15.06	0.69	0.00	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	55.10820		0.05511	54.98300	0.05498	55.108	17.90	0.07	0.00	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	18.65740		0.01866	16.82010	0.01682	18.657	20.88	0.02	0.00	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.89090		15.89090	15.87690	15.87690		13.63	0.00	0.00	0.00	0	5,417.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	97.65120		0.09765	96.08810	0.09609	97.651	11.92	0.12	0.00	0.00	0	161,971.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	682.74250		0.68274	689.80780	0.68981	682.743	13.56	0.47	0.00	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.00	Put	773.58680		0.77359	781.18970	0.78119	773.587	13.78	0.50	0.00	0.00	0	37,204.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	109.31860		0.10932	111.12920	0.11113	109.319	18.72	0.10	0.00	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	21.63	Call	39.84790		0.03985	41.38340	0.04138	39.848	20.44	0.04	0.00	0.00	0	37,204.00
€ / R	On 14/12/2018	Foreign Exchange Future			16.18250		16.18250	16.16990	16.16990		13.73	0.00	0.00	0.00	0	2,926.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.79900		16.79900	16.79510	16.79510		14.39	0.00	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.41000		94.41000	94.84000	94.84000				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.39000		91.39000	91.83000	91.83000				0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			90.12000		90.12000	90.57000	90.57000				0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			92.27000		92.27000	92.71000	92.71000				0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			96.05000		96.05000	96.49000	96.49000				0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			94.62000		94.62000	95.07000	95.07000				0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			96.68000		96.68000	97.15000	97.15000				0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			100.40000		100.40000	100.89000	100.89000				0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			100.74000		100.74000	101.25000	101.25000				0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			95.97000		95.97000	96.51000	96.51000				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	99.88000	99.88000				0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			99.99000		99.99000	100.00000	100.00000				0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap			100.40000		100.40000	100.43000	100.43000				0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap			99.37000		99.37000	99.41000	99.41000				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			98.46000		98.46000	98.47000	98.47000				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.78000		98.78000	98.81000	98.81000				0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.13000		99.13000	99.17000	99.17000				0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.45000		99.45000	99.51000	99.51000				0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			99.80000		99.80000	99.88000	99.88000				0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap			100.75000		100.75000	100.81000	100.81000				0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap			98.51000		98.51000	98.55000	98.55000				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			95.85000		95.85000	95.99000	95.99000				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			95.05000		95.05000	95.21000	95.21000				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			94.21000		94.21000	94.41000	94.41000				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			94.35000		94.35000	94.58000	94.58000				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
5Y STND	On 21/12/2021	Interest Rate Swap	96.52000		96.52000		96.77000	96.77000			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.64000		96.64000		96.91000	96.91000			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.81000		97.81000		98.09000	98.09000			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	100.00000		100.00000		100.28000	100.28000			0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	101.24000		101.24000		101.53000	101.53000			0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	96.32000		96.32000		96.63000	96.63000			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	571.74800		571.74800		570.37400	570.37400			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	582.42900		582.42900		581.03200	581.03200			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	660.52900		660.52900		657.94800	657.94800			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	672.86800		672.86800		670.24200	670.24200			0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	596.54300		596.54300		594.07000	594.07000			0.00	0.00	0	781.00
ALBI	On 03/05/2018	Index Future	607.68600		607.68600		605.17100	605.17100			0.00	0.00	0	0.00
AU\$ / R	On 15/01/2018	Any day expiry	9.80210		9.80210		9.78980	9.78980		13.98	0.00	49,010.50	5	0.00
AU\$ / R	On 28/02/2018	Any day expiry	9.86460		9.86460		9.84740	9.84740		12.50	0.00	0.00	0	46.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	9.89060		9.89060		9.87490	9.87490		12.66	0.00	0.00	0	18,200.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.02040		10.02040		10.00840	10.00840		12.76	0.00	0.00	0	5,124.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	10.14850		10.14850		10.13790	10.13790		12.93	0.00	0.00	0	400.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.27010		10.27010		10.26040	10.26040		13.00	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.52540		10.52540		10.52260	10.52260		12.69	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	10.00400		10.00400		10.02920	10.02920		13.77	0.00	0.00	0	250.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	10.14370		10.14370		10.17400	10.17400		14.94	0.00	0.00	0	100.00
CHF / R	On 19/03/2018	Foreign Exchange Future	12.97720		12.97720		12.95020	12.95020		12.85	0.00	0.00	0	1,215.00
CHF / R	On 18/06/2018	Foreign Exchange Future	13.24330		13.24330		13.22270	13.22270		12.69	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.51170		13.51170		13.49220	13.49220			0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.58880		14.58880		14.58730	14.58730		14.41	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	1.92410		1.92410		1.93160	1.93160		13.46	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.93950		1.93950		1.94770	1.94770		14.05	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.95460		1.95460		1.96290	1.96290			0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	1.99770		1.99770		2.00810	2.00810		14.33	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future	2.06440		2.06440		2.06130	2.06130		14.38	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.10570		2.10570		2.10370	2.10370		14.56	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.14720		2.14720		2.14490	2.14490			0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.36500		2.36500		2.36790	2.36790		15.46	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

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
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	10.70161	78.93226		10.75812	78.58681				0.00	0.00	0	9,466.00
ES33	On 03/05/2018	Bond Future	10.79780	76.61554		10.85625	76.26373				0.00	0.00	0	0.00
ES33	On 02/08/2018	Bond Future	10.89560	78.04921		10.95591	77.69187				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	10.90051	82.06429		10.94688	81.74103				0.00	0.00	0	7,957.00
ES42	On 03/05/2018	Bond Future	10.99667	79.33626		11.04465	79.00706				0.00	0.00	0	0.00
ES42	On 02/08/2018	Bond Future	11.09265	80.82063		11.14212	80.48632				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	595.19600	595.19600		592.66500	592.66500				0.00	5,951,960.00	1	716.00
GOVI	On 03/05/2018	GOVI	606.31500	606.31500		603.74000	603.74000				0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.59090	1.59090		1.60530	1.60530			14.09	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.61500	1.61500		1.63010	1.63010			13.80	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.63760	1.63760		1.65330	1.65330				0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.76550	1.76550		1.78550	1.78550			15.38	0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future	130.79326	130.79326		130.79968	130.79968				0.00	0.00	0	1,070.00
I2025	On 03/05/2018	Bond Future	133.24544	133.24544		133.25182	133.25182				0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future	135.71279	135.71279		135.72106	135.72106				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	100.69215	100.69215		100.69652	100.69652				0.00	0.00	0	1,370.00
I2029	On 03/05/2018	Bond Future	101.56187	101.56187		101.56612	101.56612				0.00	0.00	0	0.00
I2029	On 02/08/2018	Bond Future	103.47640	103.47640		103.48211	103.48211				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	105.24024	105.24024		105.38002	105.38002				0.00	0.00	0	5,730.00
I2033	On 03/05/2018	Bond Future	106.12523	106.12523		106.26761	106.26761				0.00	0.00	0	384.00

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
I2033	On 02/08/2018	Bond Future		108.12586	108.12586		108.27227	108.27227			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		126.41239	126.41239		126.01660	126.01660			0.00	0.00	0	19,909.00
I2038	On 03/05/2018	Bond Future		128.78242	128.78242		128.37915	128.37915			0.00	0.00	0	0.00
I2038	On 02/08/2018	Bond Future		131.16016	131.16016		130.75083	130.75083			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		122.92396	122.92396		123.17271	123.17271			0.00	0.00	0	21,632.00
I2046	On 03/05/2018	Bond Future		123.62903	123.62903		123.88220	123.88220			0.00	0.00	0	0.00
I2046	On 02/08/2018	Bond Future		125.95941	125.95941		126.21907	126.21907			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		128.63889	128.63889		128.64398	128.64398			0.00	0.00	0	24,301.00
I2050	On 03/05/2018	Bond Future		131.05075	131.05075		131.05559	131.05559			0.00	0.00	0	0.00
I2050	On 02/08/2018	Bond Future		131.78804	131.78804		131.79490	131.79490			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		251.48700	251.48700		251.55400	251.55400			0.00	0.00	0	879.00
IGOV	On 03/05/2018	Index Future		256.20100	256.20100		256.27000	256.27000			0.00	0.00	0	269.00
JIBAR FUTURE	On 17/01/2018	Jibar Tradeable Future		7.03000	92.97000		6.97000	93.03000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2018	Jibar Tradeable Future		6.94000	93.06000		6.90000	93.10000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		6.80000	93.20000		6.83500	93.16500			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 18/04/2018	Jibar Tradeable Future		6.74000	93.26000		6.78000	93.22000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		6.73000	93.27000		6.82000	93.18000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		6.80000	93.20000		6.89000	93.11000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		6.88000	93.12000		6.96000	93.04000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future		6.98000	93.02000		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		0.11950	0.11950		0.12000	0.12000			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future		0.11860	0.11860		0.11950	0.11950			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future		0.11870	0.11870		0.11840	0.11840			0.00	0.00	0	562.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.11180	0.11180		0.11500	0.11500			0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future		1.57880	1.57880		1.58120	1.58120		13.84	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future		1.60490	1.60490		1.60790	1.60790		14.37	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future		1.63060	1.63060		1.63410	1.63410			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.70970	1.70970		1.71440	1.71440		13.47	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future		9.06090	9.06090		9.06630	9.06630		13.87	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future		9.17300	9.17300		9.18230	9.18230		14.06	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future		9.28530	9.28530		9.29560	9.29560			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
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.98150		9.98150		10.00850	10.00850		14.18	0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.26840		1.26840		1.27210	1.27210			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.28500		1.28500		1.28120	1.28120			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.30020		1.30020		1.29110	1.29110			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.38170		1.38170		1.38320	1.38320			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.38250		1.38250		1.36940	1.36940			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.38740		1.38740		1.37440	1.37440			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.39250		1.39250		1.37940	1.37940			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.23060		1.23060		1.21760	1.21760			0.00	36,918.00	30	9,944.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.23830		1.23830		1.22540	1.22540			0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.24650		1.24650		1.23350	1.23350			0.00	0.00	0	0.00
R186	On 01/02/2018	Bond Future			8.50463		113.58989		8.57066	113.15314		8.98	0.00	259,439,308.76	2,284	117,632.00
R186	On 01/02/2018	Bond Future	7.75	Call	5.68000		0.00568		6.06000	0.00606	5.680	8.54	0.01	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	863.06000		0.86306		735.34000	0.73534	863.060	8.98	0.50	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	304.88000		0.30488		485.42000	0.48542	304.880	9.14	0.23	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.00	Put	76.78000		0.07678		153.14000	0.15314	76.780	9.31	0.07	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	14.25000		0.01425		37.61000	0.03761	14.250	9.48	0.02	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.65	Put	0.46000		0.00046		2.16000	0.00216	0.460	9.64	0.00	0.00	0	1,950.00
R186	On 03/05/2018	Bond Future			8.54591		115.71225		8.61481	115.26746		9.58	0.00	757,220,964.00	6,544	6,844.00
R186	On 03/05/2018	Bond Future	9.30	Call	5,537.77000		5.53777		5,219.83000	5.21983	5,537.770	10.07	0.79	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.72	Put	369.70000		0.36970		442.85000	0.44285	369.700	10.19	0.12	0.00	0	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	347.79000		0.34779		417.70000	0.41770	347.790	10.19	0.11	0.00	0	3,200.00
R186	On 03/05/2018	Bond Future	10.14	Put	148.57000		0.14857		185.08000	0.18508	148.570	10.19	0.05	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			297.95072		297.95072		297.96498	297.96498			0.00	0.00	0	2,350.00
R197	On 03/05/2018	Bond Future			303.53672		303.53672		303.55097	303.55097			0.00	0.00	0	165.00
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			237.61953		237.61953		237.62918	237.62918		4.66	0.00	0.00	0	21,504.00
R202	On 03/05/2018	Bond Future			242.07434		242.07434		242.08397	242.08397		4.60	0.00	0.00	0	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			7.80085		103.18675		7.86692	102.91552		5.24	0.00	0.00	0	60,572.00
R2023	On 03/05/2018	Bond Future			7.81354		101.18489		7.88367	100.90876		5.92	0.00	2,529,622.25	25	40.00
R2023	On 03/05/2018	Bond Future	9.19	Put	82.65000		0.08265		105.52000	0.10552	82.650	6.23	0.06	0.00	0	2,500.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
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			9.06131		92.46710		9.12733	92.01710			0.00	0.00	0	71,083.00
R2030	On 03/05/2018	Bond Future			9.11396		94.19487		9.18229	93.73654			0.00	2,825,846.10	30	50.00
R2030	On 02/08/2018	Bond Future			9.16936		91.95201		9.23998	91.48637			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			9.26213		95.01281		9.32818	94.52867		13.92	0.00	0.00	0	38,482.00
R2032	On 01/02/2018	Bond Future	9.20	Call	923.27000		0.92327	816.72000	0.81672	923.270		13.88	0.44	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	1,285.31000		1.28531	1,134.01000	1.13401	1,285.310		13.97	0.54	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	1,717.31000		1.71731	1,516.69000	1.51669	1,717.310		14.06	0.64	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	1,957.33000		1.95733	1,731.38000	1.73138	1,957.330		14.11	0.69	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.31546		92.63094		9.38369	92.13785		14.58	0.00	0.00	0	0.00
R2032	On 02/08/2018	Bond Future			9.36949		94.36424		9.43981	93.86320		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			9.45802		98.99683		9.51405	98.54575			0.00	0.00	0	48,972.00
R2035	On 03/05/2018	Bond Future			9.51211		96.34622		9.56988	95.88687			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			9.54725		91.03614		9.60321	90.58592		15.96	0.00	0.00	0	43,916.00
R2037	On 01/02/2018	Bond Future	9.88	Call	2,973.82000		2.97382	2,704.16000	2.70416	2,973.820		16.09	0.81	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.32	Put	36.16000		0.03616	77.29000	0.07729	36.160		16.54	0.03	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.72	Put	2.71000		0.00271	8.68000	0.00868	2.710		16.95	0.00	0.00	0	2,000.00
R2037	On 03/05/2018	Bond Future			9.60447		92.73716		9.66214	92.27864		16.64	0.00	0.00	0	0.00
R2037	On 02/08/2018	Bond Future			9.66424		90.21669		9.72358	89.75084		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			7.01946		101.83436		7.07640	101.78667		0.13	0.00	0.00	0	30,605.00
R204	On 03/05/2018	Bond Future			6.80217		103.73703		6.88242	103.68861		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			9.61221		94.58535		9.66314	94.14524		16.74	0.00	0.00	0	27,826.00
R2040	On 03/05/2018	Bond Future			9.66928		96.35263		9.72173	95.90452		17.43	0.00	0.00	0	1,435.00
R2040	On 03/05/2018	Bond Future	9.00	Call	1,344.36000		1.34436	1,267.20000	1.26720	1,344.360		16.62	0.27	0.00	0	1,500.00
R2040	On 03/05/2018	Bond Future	10.00	Call	5,188.67000		5.18867	4,955.58000	4.95558	5,188.670		17.66	0.64	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			9.72882		93.64946		9.78276	93.19423		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			9.65190		91.60443		9.69777	91.20310		17.62	0.00	0.00	0	21,014.00
R2044	On 03/05/2018	Bond Future			9.70746		93.31604		9.75467	92.90739		18.31	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
R2044	On 02/08/2018	Bond Future		9.76532	90.68128		9.81384	90.26610		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		9.61704	95.35199		9.66292	94.93826		18.27	0.00	0.00	0	80,503.00
R2048	On 03/05/2018	Bond Future		9.66727	92.69671		9.71446	92.27534		18.99	0.00	1,112,360.52	12	20.00
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		7.17045	100.57549		7.23692	100.45704		1.36	0.00	0.00	0	45,523.00
R207	On 03/05/2018	Bond Future		7.11806	102.45463		7.19494	102.33414		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		7.44629	100.45831		7.51756	100.26411		2.84	0.00	0.00	0	35,538.00
R208	On 03/05/2018	Bond Future		7.43538	98.93400		7.51342	98.73630		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		9.39604	75.04494		9.45193	74.66416		16.79	0.00	0.00	0	147,338.00
R209	On 01/02/2018	Bond Future	9.32	Call	836.03000	0.83603	769.04000	0.76904	836.030	16.62	0.43	0.00	0	157.00
R209	On 01/02/2018	Bond Future	9.33	Call	865.76000	0.86576	795.66000	0.79566	865.760	16.63	0.44	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.52	Call	1,552.01000	1.55201	1,412.79000	1.41279	1,552.010	16.81	0.63	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.59	Put	550.95000	0.55095	764.36000	0.76436	550.950	16.89	0.31	0.00	0	377.00
R209	On 01/02/2018	Bond Future	9.75	Call	2,651.83000	2.65183	2,421.53000	2.42153	2,651.830	17.07	0.81	0.00	0	5,000.00
R209	On 01/02/2018	Bond Future	9.85	Put	185.74000	0.18574	301.13000	0.30113	185.740	17.18	0.13	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	9.87	Put	169.34000	0.16934	278.30000	0.27830	169.340	17.21	0.12	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.88	Put	161.59000	0.16159	267.41000	0.26741	161.590	17.22	0.12	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.89	Put	154.16000	0.15416	256.89000	0.25689	154.160	17.23	0.11	0.00	0	157.00
R209	On 01/02/2018	Bond Future	10.00	Put	89.98000	0.08998	162.45000	0.16245	89.980	17.35	0.07	0.00	0	7,488.00
R209	On 01/02/2018	Bond Future	10.10	Put	53.41000	0.05341	104.31000	0.10431	53.410	17.46	0.05	0.00	0	3,000.00
R209	On 01/02/2018	Bond Future	10.22	Put	27.47000	0.02747	59.36000	0.05936	27.470	17.60	0.03	0.00	0	739.00
R209	On 03/05/2018	Bond Future			9.44473	73.29770	9.50220	72.91001		17.45	0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future	9.75	Call	3,904.29000	3.90429	3,700.14000	3.70014	3,904.290	17.70	0.63	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.00	Put	1,339.26000	1.33926	1,487.80000	1.48780	1,339.260	17.95	0.29	0.00	0	5,000.00
R209	On 03/05/2018	Bond Future	10.22	Put	978.45000	0.97845	1,099.08000	1.09908	978.450	18.17	0.22	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	431.05000	0.43105	498.73000	0.49873	431.050	18.44	0.12	0.00	0	435.00
R209	On 02/08/2018	Bond Future		9.49372	74.66931		9.55271	74.27527		16.54	0.00	0.00	0	0.00
R209	On 02/08/2018	Bond Future	9.66	Call	4,224.39000	4.22439	4,029.39000	4.02939	4,224.390	16.71	0.57	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	1,840.88000	1.84088	1,982.09000	1.98209	1,840.880	17.31	0.29	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	918.20000	0.91820	1,005.02000	1.00502	918.200	17.62	0.17	0.00	0	435.00
R209	On 01/11/2018	Bond Future		9.53874	72.96060		9.59921	72.56046		16.79	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
R209	On 01/11/2018	Bond Future	9.34	Call	3,715.17000		3.71517	3,547.85000	3.54785	3,715.170	16.64	0.48	0.00	0	255.00	
R209	On 01/11/2018	Bond Future	9.94	Put	3,223.10000		3.22310	3,399.01000	3.39901	3,223.100	17.28	0.38	0.00	0	255.00	
R209	On 01/11/2018	Bond Future	10.57	Put	1,950.71000		1.95071	2,075.18000	2.07518	1,950.710	17.91	0.26	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			187.12674		187.12674	187.46663	187.46663				0.00	0.00	0	2,159.00
R210	On 03/05/2018	Bond Future			188.21018		188.21018	188.55610	188.55610				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			151.36904		151.36904	151.37694	151.37694				0.00	0.00	0	4,967.00
R212	On 03/05/2018	Bond Future			154.20705		154.20705	154.21484	154.21484				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			9.14178		86.92732	9.20782	86.48767		13.59	0.00	0.00	0	58,890.00	
R213	On 03/05/2018	Bond Future			9.18973		85.00199	9.25789	84.55429		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			9.58182		74.39898	9.62769	74.07539		17.99	0.00	0.00	0	48,891.00	
R214	On 03/05/2018	Bond Future			9.63114		72.49304	9.67827	72.16355		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			22,706.77000		22,706.77000	22,736.12000	22,736.12000				0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future			9.41240		9.41240	9.45370	9.45370		12.93	0.00	0.00	0	0.00	
SGD / R	On 18/06/2018	Foreign Exchange Future			9.55320		9.55320	9.59920	9.59920		13.09	0.00	0.00	0	0.00	
SGD / R	On 17/09/2018	Foreign Exchange Future			9.69290		9.69290	9.74090	9.74090			0.00	0.00	0	0.00	
SGD / R	On 14/06/2019	Foreign Exchange Future			10.46510		10.46510	10.56360	10.56360		13.68	0.00	0.00	0	0.00	
TRY / R	On 19/03/2018	Foreign Exchange Future			3.21210		3.21210	3.27770	3.27770		12.30	0.00	0.00	0	433.00	
TRY / R	On 18/06/2018	Foreign Exchange Future			3.16190		3.16190	3.22980	3.22980		12.60	0.00	0.00	0	0.00	
TRY / R	On 17/09/2018	Foreign Exchange Future			3.11320		3.11320	3.18240	3.18240			0.00	0.00	0	0.00	
TRY / R	On 14/06/2019	Foreign Exchange Future			3.09290		3.09290	3.17330	3.17330		13.76	0.00	0.00	0	0.00	
ZMW / R	On 19/03/2018	Foreign Exchange Future			1.23700		1.23700	1.25170	1.25170			0.00	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ZMW / R	On 18/06/2018		Foreign Exchange Future		1.21650	1.21650	1.23220	1.23220			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018		Foreign Exchange Future		1.19770	1.19770	1.21310	1.21310			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019		Foreign Exchange Future		1.21640	1.21640	1.21640	1.21640			0.00	0.00	0	0.00
Total for Derivatives :												4,344,961,585.96	433,672	7 412 226.00
Grand Total:												4,344,961,585.96	433,672	7 412 226.00