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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 18/01/2018

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 18/01/2018	Any day expiry	12.19750	12.19750		12.26790	12.26790		16.04	0.00	243,950,000.00	20,000	0.00
\$ / R	On 19/01/2018	Any day expiry	12.20230	12.20230		12.26790	12.26790		16.22	0.00	0.00	0	0.00
\$ / R	On 25/01/2018	Any day expiry	12.20310	12.20310		12.27720	12.27720		13.53	0.00	0.00	0	70.00
\$ / R	On 31/01/2018	Any day expiry	12.21430	12.21430		12.28900	12.28900		13.63	0.00	0.00	0	144,845.00
\$ / R	On 31/01/2018	Any day expiry	12.25	Put	146.00220	0.14600	116.82820	0.11683	146.002	13.83	0.54	0.00	440.00
\$ / R	On 31/01/2018	Any day expiry	12.32	Put	189.87930	0.18988	152.56050	0.15256	189.879	14.10	0.62	0.00	460.00
\$ / R	On 31/01/2018	Any day expiry	12.36	Call	71.68130	0.07168	105.57750	0.10558	71.681	14.26	0.33	0.00	440.00
\$ / R	On 31/01/2018	Any day expiry	12.41	Call	58.28890	0.05829	88.02020	0.08802	58.289	14.46	0.28	0.00	460.00
\$ / R	On 31/01/2018	Any day expiry	12.80	Put	595.51550	0.59552	528.97820	0.52898	595.516	15.99	0.94	0.00	25,000.00
\$ / R	On 31/01/2018	Any day expiry	13.16	Put	948.17860	0.94818	875.36070	0.87536	948.179	18.38	0.98	0.00	19,500.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	1,037.50990	1.03751	964.16150	0.96416	1,037.510	18.98	0.99	0.00	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	1,057.39070	1.05739	983.94720	0.98395	1,057.391	19.11	0.99	0.00	2,883.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	1,087.22820	1.08723	1,013.65500	1.01365	1,087.228	19.31	0.99	0.00	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	1,186.80220	1.18680	1,112.88970	1.11289	1,186.802	19.98	0.99	0.00	168,000.00
\$ / R	On 31/01/2018	Any day expiry	13.90	Call	0.15180	0.00015	0.28180	0.00028	0.152	22.18	0.00	0.00	42,000.00
\$ / R	On 31/01/2018	Any day expiry	14.00	Call	0.10470	0.00010	0.19010	0.00019	0.105	22.62	0.00	0.00	23,300.00

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 31/01/2018	Any day expiry	14.25	Call	0.04310	0.00004	0.07300	0.00007	0.043	23.72	0.00	0.00	0	29,000.00
\$ / R	On 01/02/2018	Any day expiry			12.21620	12.21620	12.29090	12.29090		13.72	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	12.57	Put	386.57850	0.38658	331.03410	0.33103	386.578	15.13	0.83	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	13.04	Put	828.44850	0.82845	757.19240	0.75719	828.449	17.45	0.97	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	936.89920	0.93690	864.50690	0.86451	936.899	18.11	0.98	0.00	0	3,496.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	0.00000	0.00000	0.07630	0.00008	0.000	21.90	0.00	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	0.00000	0.00000	0.15570	0.00016	0.000	20.50	0.00	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.79	Call	0.00000	0.00000	0.26260	0.00026	0.000	19.25	0.00	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	15.88	Call	0.00000	0.00000	0.30660	0.00031	0.000	18.97	0.00	0.00	0	773.00
\$ / R	On 02/02/2018	Any day expiry			12.21800	12.21800	12.29290	12.29290		13.76	0.00	0.00	0	0.00
\$ / R	On 06/02/2018	Any day expiry			12.22540	12.22540	12.30060	12.30060		13.68	0.00	0.00	0	0.00
\$ / R	On 06/02/2018	Any day expiry	13.20	Put	979.93130	0.97993	908.12220	0.90812	979.931	17.51	0.97	0.00	0	35,000.00
\$ / R	On 06/02/2018	Any day expiry	13.80	Put	1,575.31180	1.57531	1,500.63870	1.50064	1,575.312	19.96	1.00	0.00	0	35,000.00
\$ / R	On 08/02/2018	Any day expiry			12.22910	12.22910	12.30450	12.30450		13.73	0.00	0.00	0	0.00
\$ / R	On 08/02/2018	Any day expiry	13.16	Put	938.88160	0.93888	868.11150	0.86811	938.882	17.24	0.96	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	13.86	Put	1,631.78210	1.63178	1,556.97260	1.55697	1,631.782	19.99	1.00	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	15.05	Call	0.11410	0.00011	0.16210	0.00016	0.114	26.32	0.00	0.00	0	1,880.00
\$ / R	On 09/02/2018	Any day expiry			12.23100	12.23100	12.30650	12.30650		13.76	0.00	0.00	0	1,346.00
\$ / R	On 12/02/2018	Any day expiry			12.23650	12.23650	12.31230	12.31230		13.52	0.00	0.00	0	0.00
\$ / R	On 12/02/2018	Any day expiry	13.75	Put	1,515.41150	1.51541	1,440.45520	1.44046	1,515.411	18.82	0.99	0.00	0	20,000.00
\$ / R	On 12/02/2018	Any day expiry	13.90	Put	1,664.85660	1.66486	1,589.63090	1.58963	1,664.857	19.52	0.99	0.00	0	20,000.00
\$ / R	On 13/02/2018	Any day expiry			12.23840	12.23840	12.31420	12.31420		13.55	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			12.24210	12.24210	12.31810	12.31810		13.59	0.00	0.00	0	12.00
\$ / R	On 16/02/2018	Any day expiry			12.24390	12.24390	12.32000	12.32000		13.62	0.00	0.00	0	0.00
\$ / R	On 16/02/2018	Any day expiry	14.20	Put	1,957.12610	1.95713	1,881.59360	1.88159	1,957.126	20.07	1.00	0.00	0	20,000.00
\$ / R	On 28/02/2018	Any day expiry			12.26600	12.26600	12.34160	12.34160		13.59	0.00	0.00	0	3,201.00
\$ / R	On 28/02/2018	Any day expiry	12.50	Call	141.31640	0.14132	173.29270	0.17329	141.316	14.52	0.36	0.00	0	3,450.00
\$ / R	On 28/02/2018	Any day expiry	13.80	Call	8.19700	0.00820	11.97980	0.01198	8.197	18.25	0.03	0.00	0	8,500.00
\$ / R	On 28/02/2018	Any day expiry	14.18	Put	1,917.29010	1.91729	1,843.27600	1.84328	1,917.290	19.00	0.99	0.00	0	2,186.00
\$ / R	On 01/03/2018	Any day expiry			12.26780	12.26780	12.34330	12.34330		13.62	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry			12.26960	12.26960	12.34510	12.34510		13.66	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry	13.40	Put	1,154.44080	1.15444	1,087.17010	1.08717	1,154.441	17.46	0.93	0.00	0	100,000.00
\$ / R	On 15/03/2018	Any day expiry			12.29340	12.29340	12.36780	12.36780		13.88	0.00	0.00	0	5,607.00
\$ / R	On 19/03/2018	Foreign Exchange Future			12.30070	12.30070	12.37480	12.37480		13.84	0.00	399,711,246.50	32,495	902,198.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.50	Put	27.64440	0.02764	23.97080	0.02397	27.644	12.72	0.09	0.00	0	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	134.43240	0.13443	114.76870	0.11477	134.432	13.10	0.31	0.00	0	248,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.13	Put	188.39220	0.18839	163.05680	0.16306	188.392	13.42	0.39	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.20	Put	221.86770	0.22187	193.38940	0.19339	221.868	13.59	0.43	0.00	0	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.25	Put	247.62920	0.24763	216.89300	0.21689	247.629	13.71	0.46	0.00	0	46,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	310.62960	0.31063	274.08780	0.27409	310.630	14.04	0.52	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	335.56990	0.33557	297.40440	0.29740	335.570	14.18	0.54	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	401.56040	0.40156	359.51760	0.35952	401.560	14.52	0.60	0.00	0	25,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Call	147.95860	0.14796	173.15520	0.17316	147.959	15.20	0.31	0.00	0	11,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Put	547.25860	0.54726	498.35520	0.49836	547.259	15.20	0.69	0.00	0	2,000.00

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 19/03/2018	Foreign Exchange Future	12.75	Call	136.84280	0.13684	160.52080	0.16052	136.843	15.37	0.29	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.82	Put	642.00390	0.64200	589.58720	0.58959	642.004	15.61	0.73	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	740.85400	0.74085	685.71290	0.68571	740.854	15.99	0.77	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.95	Call	99.91270	0.09991	118.71910	0.11872	99.913	16.02	0.22	0.00	0	13,200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Call	92.10200	0.09210	109.75570	0.10976	92.102	16.16	0.21	0.00	0	21,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	791.40200	0.79140	734.95570	0.73496	791.402	16.16	0.79	0.00	0	100,016.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Call	66.59240	0.06659	80.25220	0.08025	66.592	16.73	0.16	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Put	965.89240	0.96589	905.45220	0.90545	965.892	16.73	0.84	0.00	0	1,073.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.21	Put	974.82740	0.97483	914.21080	0.91421	974.827	16.75	0.85	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	983.77890	0.98378	922.99060	0.92299	983.779	16.78	0.85	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	1,010.73940	1.01074	949.44510	0.94945	1,010.739	16.87	0.85	0.00	0	2,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.32	Put	1,074.21670	1.07422	1,011.81330	1.01181	1,074.217	17.07	0.87	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.35	Call	52.34710	0.05235	63.59860	0.06360	52.347	17.15	0.13	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	1,129.20540	1.12921	1,065.92880	1.06593	1,129.205	17.24	0.88	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	1,147.64550	1.14765	1,084.09170	1.08409	1,147.646	17.29	0.88	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	1,240.58560	1.24059	1,175.75510	1.17576	1,240.586	17.57	0.90	0.00	0	17,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	41.28560	0.04129	50.55510	0.05056	41.286	17.57	0.10	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.52	Put	1,259.31080	1.25931	1,194.24470	1.19424	1,259.311	17.63	0.90	0.00	0	3,600.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	1,333.84680	1.33385	1,268.66970	1.26867	1,333.847	17.76	0.91	0.00	0	197,389.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.66	Call	30.61470	0.03061	38.67250	0.03867	30.615	17.81	0.08	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.70	Call	28.22750	0.02823	35.74780	0.03575	28.228	17.85	0.07	0.00	0	25,150.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.74	Put	1,465.31380	1.46531	1,398.22650	1.39823	1,465.314	17.88	0.93	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	24.96910	0.02497	31.73840	0.03174	24.969	17.90	0.07	0.00	0	4,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.79	Call	23.47420	0.02347	29.89240	0.02989	23.474	17.93	0.06	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.84	Put	1,560.46690	1.56047	1,492.23430	1.49223	1,560.467	17.97	0.94	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	1,627.59140	1.62759	1,558.65560	1.55866	1,627.591	18.04	0.95	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Put	1,646.83990	1.64684	1,577.71700	1.57772	1,646.840	18.05	0.95	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Call	17.53990	0.01754	22.51700	0.02252	17.540	18.05	0.05	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.95	Put	1,666.11750	1.66612	1,596.81340	1.59681	1,666.118	18.07	0.95	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.98	Put	1,695.08630	1.69509	1,625.52120	1.62552	1,695.086	18.10	0.96	0.00	0	200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	15.13230	0.01513	19.50010	0.01950	15.132	18.12	0.04	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.02	Call	14.50400	0.01450	18.71010	0.01871	14.504	18.13	0.04	0.00	0	55.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05	Put	1,762.90770	1.76291	1,692.78110	1.69278	1,762.908	18.16	0.96	0.00	0	500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.07	Call	13.03960	0.01304	16.86420	0.01686	13.040	18.18	0.04	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.12	Call	11.71660	0.01172	15.19020	0.01519	11.717	18.22	0.03	0.00	0	4,951.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.16	Put	1,870.05100	1.87005	1,799.16490	1.79916	1,870.051	18.26	0.97	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	1,889.59710	1.88960	1,818.58780	1.81859	1,889.597	18.28	0.97	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Call	9.86150	0.00986	12.83330	0.01283	9.861	18.29	0.03	0.00	0	73.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.22	Put	1,928.74360	1.92874	1,857.50050	1.85750	1,928.744	18.31	0.97	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.42	Call	6.09880	0.00610	8.00860	0.00801	6.099	18.49	0.02	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.44	Call	5.83560	0.00584	7.66850	0.00767	5.836	18.51	0.02	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	5.70810	0.00571	7.50370	0.00750	5.708	18.52	0.02	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	2,194.52460	2.19452	2,122.07760	2.12208	2,194.525	18.55	0.98	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Call	5.11010	0.00511	6.72910	0.00673	5.110	18.56	0.02	0.00	0	10,490.00

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\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	2,204.41010		2.20441	2,131.92910	2.13193	2,204.410	18.56	0.98	0.00	0	400.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	2,224.18830		2.22419	2,151.64130	2.15164	2,224.188	18.58	0.98	0.00	0	850.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.54	Call	4.67580		0.00468	6.16530	0.00617	4.676	18.60	0.01	0.00	0	7,500.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.57	Call	4.37380		0.00437	5.77250	0.00577	4.374	18.62	0.01	0.00	0	100.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.60	Call	4.09080		0.00409	5.40380	0.00540	4.091	18.65	0.01	0.00	0	100.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	2.92270		0.00292	3.87580	0.00388	2.923	18.78	0.01	0.00	0	25,047.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	2.76880		0.00277	3.35310	0.00335	2.769	19.32	0.01	0.00	0	15,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	2.71880		0.00272	3.28340	0.00328	2.719	19.52	0.01	0.00	0	5,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	2.70670		0.00271	3.26660	0.00327	2.707	19.57	0.01	0.00	0	18,718.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	2.60530		0.00261	3.12510	0.00313	2.605	20.01	0.01	0.00	0	6,126.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	2.49730		0.00250	2.97380	0.00297	2.497	20.54	0.01	0.00	0	2,500.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	2.37400		0.00237	2.80000	0.00280	2.374	21.28	0.01	0.00	0	2,500.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	2.24480		0.00224	2.61570	0.00262	2.245	22.26	0.01	0.00	0	3,867.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	2.22310		0.00222	2.58430	0.00258	2.223	22.45	0.01	0.00	0	35,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	2.18800		0.00219	2.53320	0.00253	2.188	22.79	0.01	0.00	0	6,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	2.13560		0.00214	2.45580	0.00246	2.136	23.38	0.01	0.00	0	750.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	2.03800		0.00204	2.30620	0.00231	2.038	24.90	0.01	0.00	0	13,176.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	1.48940		0.00149	1.85110	0.00185	1.489	24.90	0.00	0.00	0	225,000.00	
\$ / R	On 29/03/2018	Any day expiry			12.31850		12.31850	12.39260	12.39260		13.87	0.00	0.00	0	1,199.00	
\$ / R	On 24/04/2018	Any day expiry			12.36400		12.36400	12.43890	12.43890		13.97	0.00	0.00	0	70.00	
\$ / R	On 25/04/2018	Any day expiry			12.36580		12.36580	12.44070	12.44070		13.97	0.00	0.00	0	0.00	
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	2,648.86270		2.64886	2,578.08410	2.57808	2,648.863	19.58	0.97	0.00	0	1,000.00	
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	3.85730		0.00386	5.33990	0.00534	3.857	19.84	0.01	0.00	0	2,000.00	
\$ / R	On 30/04/2018	Any day expiry			12.37460		12.37460	12.44950	12.44950		13.94	0.00	24,843.00	2	112.00	
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	1,497.85220		1.49785	1,434.32820	1.43433	1,497.852	17.62	0.87	0.00	0	1,000.00	
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	11.55430		0.01155	15.07290	0.01507	11.554	19.50	0.02	0.00	0	500.00	
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	5.59870		0.00560	7.62520	0.00763	5.599	19.55	0.01	0.00	0	500.00	
\$ / R	On 09/05/2018	Any day expiry			12.39040		12.39040	12.46540	12.46540		14.06	0.00	0.00	0	0.00	
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	612.05300		0.61205	565.94720	0.56595	612.053	14.98	0.62	0.00	0	1,880.00	
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	1,548.49480		1.54849	1,484.88620	1.48489	1,548.495	17.65	0.87	0.00	0	1,880.00	
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	7.52590		0.00753	9.85820	0.00986	7.526	19.27	0.02	0.00	0	1,880.00	
\$ / R	On 11/05/2018	Any day expiry			12.39390		12.39390	12.46900	12.46900		14.07	0.00	0.00	0	70.00	
\$ / R	On 14/05/2018	Any day expiry			12.39910		12.39910	12.47430	12.47430		14.04	0.00	0.00	0	0.00	
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	621.51810		0.62152	575.30630	0.57531	621.518	14.97	0.61	0.00	0	11,000.00	
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	2,144.01040		2.14401	2,075.68690	2.07569	2,144.010	18.73	0.92	0.00	0	11,000.00	
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	6.58220		0.00658	8.72950	0.00873	6.582	19.02	0.01	0.00	0	11,000.00	
\$ / R	On 15/05/2018	Any day expiry			12.40090		12.40090	12.47600	12.47600		14.05	0.00	0.00	0	0.00	
\$ / R	On 31/05/2018	Any day expiry			12.42900		12.42900	12.50430	12.50430		14.15	0.00	0.00	0	181.00	
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,485.41130		1.48541	1,423.81960	1.42382	1,485.411	17.35	0.83	0.00	0	1,000.00	
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	17.92130		0.01792	21.72870	0.02173	17.921	18.95	0.03	0.00	0	500.00	
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	7.82360		0.00782	9.75920	0.00976	7.824	18.55	0.02	0.00	0	500.00	
\$ / R	On 18/06/2018	Foreign Exchange Future			12.46060		12.46060	12.53600	12.53600		14.11	0.00	39,749,314.00	3,190	177,812.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	23.20540		0.02321	22.98730	0.02299	23.205	12.35	0.05	0.00	0	750.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	76.35500		0.07636	66.04680	0.06605	76.355	12.28	0.15	0.00	0	66.00	

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	12.00	Put	223.10350	0.22310	199.46080	0.19946	223.103	13.17	0.31	0.00	0	20,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	274.49360	0.27449	247.37170	0.24737	274.494	13.42	0.36	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	336.83570	0.33684	305.95000	0.30595	336.836	13.70	0.41	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	362.60660	0.36261	330.28870	0.33029	362.607	13.80	0.42	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	417.02790	0.41703	381.88710	0.38189	417.028	14.01	0.46	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	475.61200	0.47561	437.25760	0.43726	475.612	14.23	0.50	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	638.01380	0.63801	593.13500	0.59313	638.014	14.83	0.58	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	788.66940	0.78867	739.42180	0.73942	788.669	15.33	0.64	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	818.65290	0.81865	768.63870	0.76864	818.653	15.43	0.65	0.00	0	29,358.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	856.66250	0.85666	805.72240	0.80572	856.663	15.55	0.66	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	949.71930	0.94972	897.11170	0.89711	949.719	15.82	0.69	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	973.45880	0.97346	920.45620	0.92046	973.459	15.89	0.70	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	989.38410	0.98938	936.02970	0.93603	989.384	15.93	0.70	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	1,053.85380	1.05385	999.14530	0.99915	1,053.854	16.11	0.72	0.00	0	25,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,186.19840	1.18620	1,129.00990	1.12901	1,186.198	16.48	0.75	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,203.03460	1.20303	1,145.55720	1.14556	1,203.035	16.52	0.75	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,219.93200	1.21993	1,162.17020	1.16217	1,219.932	16.57	0.76	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,339.82770	1.33983	1,280.19960	1.28020	1,339.828	16.88	0.78	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,435.22590	1.43523	1,374.89340	1.37489	1,435.226	17.11	0.80	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,478.75650	1.47876	1,418.45080	1.41845	1,478.756	17.19	0.81	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,487.49900	1.48750	1,427.07660	1.42708	1,487.499	17.21	0.81	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,505.02230	1.50502	1,444.36700	1.44437	1,505.022	17.24	0.81	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,513.80070	1.51380	1,453.03140	1.45303	1,513.801	17.26	0.81	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,566.71950	1.56672	1,505.27530	1.50528	1,566.720	17.36	0.82	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,655.79620	1.65580	1,593.29820	1.59330	1,655.796	17.53	0.84	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	1,745.88460	1.74588	1,682.41220	1.68241	1,745.885	17.70	0.85	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	1,882.71160	1.88271	1,817.91520	1.81792	1,882.712	17.96	0.87	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	73.30100	0.07330	81.82800	0.08183	73.301	18.44	0.11	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	63.01020	0.06301	70.43320	0.07043	63.010	18.75	0.09	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	58.01210	0.05801	64.89030	0.06489	58.012	18.92	0.09	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	49.23540	0.04924	55.68670	0.05569	49.235	19.20	0.07	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	44.10000	0.04410	50.44910	0.05045	44.100	19.30	0.07	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	42.79420	0.04279	48.97960	0.04898	42.794	19.32	0.07	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	39.50120	0.03950	45.26790	0.04527	39.501	19.39	0.06	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	36.46260	0.03646	41.83740	0.04184	36.463	19.46	0.06	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	32.02170	0.03202	36.81280	0.03681	32.022	19.57	0.05	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	29.86160	0.02986	34.36480	0.03436	29.862	19.63	0.05	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	28.98230	0.02898	33.36660	0.03337	28.982	19.66	0.05	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	22.38470	0.02238	25.86150	0.02586	22.385	19.88	0.04	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	15.55140	0.01555	18.04590	0.01805	15.551	20.19	0.03	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	11.92660	0.01193	14.29010	0.01429	11.927	20.23	0.02	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	11.48130	0.01148	13.77070	0.01377	11.481	20.23	0.02	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	10.36890	0.01037	12.47020	0.01247	10.369	20.23	0.02	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	9.97840	0.00998	12.01280	0.01201	9.978	20.23	0.02	0.00	0	66.00

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	16.65	Call	8.44020	0.00844	10.20630	0.01021	8.440	20.23	0.02	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	5.92920	0.00593	7.23700	0.00724	5.929	20.23	0.01	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	5.33290	0.00533	6.52740	0.00653	5.333	20.23	0.01	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	4.02610	0.00403	4.96410	0.00496	4.026	20.23	0.01	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.28	Call	3.66270	0.00366	4.52710	0.00453	3.663	20.23	0.01	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	3.19710	0.00320	3.96570	0.00397	3.197	20.23	0.01	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			12.47990	12.47990	12.55550	12.55550		14.23	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,475.93540	1.47594	1,415.99880	1.41600	1,475.935	17.14	0.79	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	34.45250	0.03445	39.65240	0.03965	34.453	19.91	0.05	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	23.40150	0.02340	27.57980	0.02758	23.402	20.50	0.04	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.48510	12.48510	12.56080	12.56080		14.20	0.00	0.00	0	100.00
\$ / R	On 06/07/2018	Any day expiry			12.49220	12.49220	12.56780	12.56780		14.21	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	264.50270	0.26450	239.14220	0.23914	264.503	13.32	0.34	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	194.15210	0.19415	211.65560	0.21166	194.152	16.67	0.24	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	175.49090	0.17549	191.55270	0.19155	175.491	16.96	0.22	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.51670	12.51670	12.59250	12.59250		14.19	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.52370	12.52370	12.59920	12.59920		14.17	0.00	0.00	0	1,000.00
\$ / R	On 24/07/2018	Any day expiry	14.19	Put	1,807.77880	1.80778	1,745.64140	1.74564	1,807.779	17.58	0.82	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	2,042.47960	2.04248	1,978.15900	1.97816	2,042.480	17.99	0.85	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.72	Call	49.37270	0.04937	53.56700	0.05357	49.373	20.13	0.07	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	43.41950	0.04342	46.90380	0.04690	43.419	20.51	0.06	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.52540	12.52540	12.60090	12.60090		14.28	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			12.53550	12.53550	12.61110	12.61110		14.28	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,467.03050	1.46703	1,408.22880	1.40823	1,467.030	16.94	0.76	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	50.75440	0.05075	55.91040	0.05591	50.754	20.23	0.07	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	38.38450	0.03838	42.75170	0.04275	38.384	21.07	0.05	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.54720	12.54720	12.62290	12.62290		14.27	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	403.03730	0.40304	370.57080	0.37057	403.037	13.82	0.41	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,516.30420	1.51630	1,458.00780	1.45801	1,516.304	16.99	0.77	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	46.54500	0.04654	51.19100	0.05119	46.545	20.89	0.06	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.55730	12.55730	12.63310	12.63310		14.26	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.58760	12.58760	12.66350	12.66350		14.35	0.00	0.00	0	1,336.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,460.90280	1.46090	1,403.54680	1.40355	1,460.903	16.78	0.74	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	65.45590	0.06546	70.92260	0.07092	65.456	20.50	0.08	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	48.80920	0.04881	54.22550	0.05423	48.809	21.16	0.06	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			12.61620	12.61620	12.69230	12.69230		14.32	0.00	756,972.00	60	5,242.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	187.01270	0.18701	168.75170	0.16875	187.013	12.81	0.23	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	583.97680	0.58398	545.61760	0.54562	583.977	14.34	0.48	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	608.25120	0.60825	569.02990	0.56903	608.251	14.41	0.49	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	735.95880	0.73596	692.81560	0.69282	735.959	14.80	0.54	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	1,019.34950	1.01935	969.50620	0.96951	1,019.349	15.58	0.63	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	299.54380	0.29954	320.17910	0.32018	299.544	16.38	0.30	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	80.16670	0.08017	85.03390	0.08503	80.167	20.25	0.09	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	77.86000	0.07786	82.54400	0.08254	77.860	20.38	0.09	0.00	0	1,550.00

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	16.14	Call	74.74120	0.07474	79.17820	0.07918	74.741	20.57	0.08	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	70.42220	0.07042	74.51900	0.07452	70.422	20.86	0.08	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.63470	12.63470	12.71090	12.71090		14.41	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,455.01490	1.45501	1,398.52380	1.39852	1,455.015	16.63	0.72	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	77.52450	0.07752	84.26180	0.08426	77.524	20.61	0.08	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	54.81250	0.05481	61.19820	0.06120	54.813	20.98	0.06	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.67990	12.67990	12.75620	12.75620		14.46	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.68650	12.68650	12.76270	12.76270		14.45	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.68970	12.68970	12.76600	12.76600		14.46	0.00	0.00	0	0.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,448.20880	1.44821	1,392.42070	1.39242	1,448.209	16.46	0.69	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	92.91510	0.09292	99.42760	0.09943	92.915	20.75	0.09	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	63.53340	0.06353	71.09380	0.07109	63.533	20.80	0.07	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.69790	12.69790	12.77420	12.77420		14.44	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	258.95440	0.25895	236.96900	0.23697	258.954	13.06	0.27	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,495.90460	1.49590	1,439.67630	1.43968	1,495.905	16.54	0.70	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	76.77330	0.07677	85.42630	0.08543	76.773	20.76	0.08	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.71090	12.71090	12.78730	12.78730		14.44	0.00	0.00	0	70.00
\$ / R	On 30/11/2018	Any day expiry			12.73870	12.73870	12.81510	12.81510		14.51	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,442.85330	1.44285	1,388.38490	1.38838	1,442.853	16.33	0.67	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	101.54000	0.10154	110.61670	0.11062	101.540	20.71	0.10	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	67.63040	0.06763	74.17610	0.07418	67.630	20.71	0.07	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			12.75670	12.75670	12.83300	12.83300		14.49	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,322.51620	1.32252	1,270.26480	1.27026	1,322.516	16.02	0.64	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	157.83140	0.15783	166.57630	0.16658	157.831	19.02	0.14	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			12.76160	12.76160	12.83790	12.83790		14.49	0.00	0.00	0	11,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.96	Put	827.07250	0.82707	784.59590	0.78460	827.073	14.84	0.52	0.00	0	23,443.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.24	Call	78.56430	0.07856	86.06510	0.08607	78.564	20.62	0.08	0.00	0	23,443.00
\$ / R	On 31/12/2018	Any day expiry			12.78930	12.78930	12.86570	12.86570		14.54	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,436.77160	1.43677	1,383.55010	1.38355	1,436.772	16.19	0.66	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	106.90490	0.10690	116.05790	0.11606	106.905	20.51	0.10	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	70.92450	0.07092	77.50360	0.07750	70.924	20.51	0.07	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			12.86380	12.86380	12.93990	12.93990		14.69	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			12.92150	12.92150	12.99730	12.99730		14.84	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			13.07550	13.07550	13.15010	13.15010		15.27	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future			13.39400	13.39400	13.46630	13.46630		15.67	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	176.09350	0.17609	185.40180	0.18540	176.093	20.93	0.11	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			13.75120	13.75120	13.82770	13.82770		16.22	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			13.84420	13.84420	13.92220	13.92220		16.36	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			13.94130	13.94130	14.02080	14.02080		16.48	0.00	0.00	0	0.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			12.30070	12.30070	12.37480	12.37480		13.84	0.00	492,028.00	40	565.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			12.46060	12.46060	12.53600	12.53600		14.11	0.00	186,909.00	15	47.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			12.61620	12.61620	12.69230	12.69230		14.32	0.00	0.00	0	8.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			12.76160	12.76160	12.83790	12.83790		14.49	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 MAXI	On 14/06/2019	Foreign Exchange Future		13.07550	13.07550		13.15010	13.15010		15.27	0.00	0.00	0	0.00
£ / R	On 31/01/2018	Any day expiry		16.96460	16.96460		16.96660	16.96660		15.51	0.00	0.00	0	10.00
£ / R	On 01/03/2018	Any day expiry		17.05530	17.05530		17.05820	17.05820		15.48	0.00	0.00	0	17.00
£ / R	On 15/03/2018	Any day expiry		17.09850	17.09850		17.09940	17.09940		15.58	0.00	0.00	0	38.00
£ / R	On 19/03/2018	Foreign Exchange Future		17.11080	17.11080		17.11120	17.11120		15.52	0.00	23,784,012.00	1,390	188,646.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	371.36990	0.37137	371.68260	0.37168	371.370	15.39	0.45	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	19.00	Call	52.61530	0.05262	51.85420	0.05185	52.615	18.74	0.09	0.00	0	1,500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	13.07340	0.01307	12.63000	0.01263	13.073	20.16	0.03	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future		17.39460	17.39460		17.39580	17.39580		15.71	0.00	521,838.00	30	7,457.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	762.15510	0.76216	757.36600	0.75737	762.155	15.83	0.50	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	106.17060	0.10617	103.50670	0.10351	106.171	19.12	0.11	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future		17.67730	17.67730		17.67860	17.67860		15.70	0.00	0.00	0	4,164.00
£ / R	On 14/12/2018	Foreign Exchange Future		17.94740	17.94740		17.94830	17.94830		15.66	0.00	0.00	0	886.00
£ / R	On 14/06/2019	Foreign Exchange Future		18.53940	18.53940		18.53410	18.53410		15.38	0.00	0.00	0	0.00
¥ / R	On 19/03/2018	Foreign Exchange Future		0.11120	0.11120		0.11216	0.11216		15.39	0.00	0.00	0	115.00
¥ / R	On 18/06/2018	Foreign Exchange Future		0.11328	0.11328		0.11427	0.11427		12.58	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future		0.11540	0.11540		0.11641	0.11641			0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.12511	0.12511		0.12611	0.12611		21.57	0.00	0.00	0	0.00
€ / R	On 30/01/2018	Any day expiry		14.96800	14.96800		15.01590	15.01590		14.19	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry		14.98270	14.98270		15.03130	15.03130		14.36	0.00	24,522,004.00	1,636	151,647.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	827.26250	0.82726	780.46420	0.78046	827.263	16.97	0.95	0.00	0	193,000.00
€ / R	On 31/01/2018	Any day expiry	16.50	Call	2.01620	0.00202	2.60320	0.00260	2.016	21.72	0.01	0.00	0	15,150.00
€ / R	On 15/02/2018	Any day expiry		15.03030	15.03030		15.08100	15.08100		13.63	0.00	0.00	0	44.00
€ / R	On 28/02/2018	Any day expiry		15.07130	15.07130		15.12160	15.12160		13.09	0.00	5,081,117.50	337	337.00
€ / R	On 28/02/2018	Any day expiry	16.41	Put	1,358.87060	1.35887	1,311.33380	1.31133	1,358.871	15.99	0.94	0.00	0	1,647.00
€ / R	On 15/03/2018	Any day expiry		15.11830	15.11830		15.16670	15.16670		13.72	0.00	0.00	0	63.00
€ / R	On 19/03/2018	Foreign Exchange Future		15.13090	15.13090		15.17880	15.17880		13.66	0.00	14,223,046.00	940	97,661.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	289.76930	0.28977	271.13030	0.27113	289.769	13.47	0.45	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	316.29280	0.31629	296.47120	0.29647	316.293	13.56	0.47	0.00	0	18,643.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	48.44750	0.04845	55.59640	0.05560	48.448	16.48	0.10	0.00	0	643.00
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	24.15970	0.02416	27.78580	0.02779	24.160	17.53	0.05	0.00	0	620.00
€ / R	On 29/03/2018	Any day expiry		15.16330	15.16330		15.21180	15.21180		13.56	0.00	0.00	0	3.00
€ / R	On 18/06/2018	Foreign Exchange Future		15.42320	15.42320		15.47310	15.47310		13.49	0.00	0.00	0	9,115.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	24.19180	0.02419	24.03140	0.02403	24.192	11.15	0.05	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	38.40210	0.03840	34.02270	0.03402	38.402	11.02	0.08	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	439.64910	0.43965	415.57320	0.41557	439.649	13.26	0.43	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,261.00540	1.26101	1,224.77150	1.22477	1,261.005	15.31	0.73	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	42.43880	0.04244	47.57830	0.04758	42.439	17.94	0.06	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	14.54990	0.01455	15.19230	0.01519	14.550	21.01	0.02	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future		15.72040	15.72040		15.77090	15.77090		13.63	0.00	0.00	0	5,417.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	119.37010	0.11937	110.27670	0.11028	119.370	11.96	0.15	0.00	0	161,971.00

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	15.85	Put	775.99130		0.77599		747.53520	0.74754	775.991	13.84	0.51	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.00	Put	872.08950		0.87209		842.54370	0.84254	872.089	14.06	0.54	0.00	0	37,204.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	90.58600		0.09059		101.46390	0.10146	90.586	18.71	0.09	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	21.63	Call	26.71420		0.02671		34.32610	0.03433	26.714	19.81	0.03	0.00	0	37,204.00
€ / R	On 14/12/2018	Foreign Exchange Future			16.00980		16.00980		16.05960	16.05960		13.75	0.00	0.00	0	2,926.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.62370		16.62370		16.67030	16.67030		14.42	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.36000		94.36000		94.22000	94.22000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.34000		91.34000		91.21000	91.21000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			90.06000		90.06000		89.94000	89.94000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			92.20000		92.20000		92.09000	92.09000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			95.98000		95.98000		95.88000	95.88000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			94.54000		94.54000		94.45000	94.45000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			96.62000		96.62000		96.52000	96.52000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			100.36000		100.36000		100.25000	100.25000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			100.72000		100.72000		100.61000	100.61000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			95.94000		95.94000		95.83000	95.83000			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		99.88000	99.88000			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			100.02000		100.02000		99.99000	99.99000			0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap			100.44000		100.44000		100.39000	100.39000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap			99.42000		99.42000		99.36000	99.36000			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			98.59000		98.59000		98.57000	98.57000			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.49000		98.49000		98.46000	98.46000			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.82000		98.82000		98.77000	98.77000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.17000		99.17000		99.12000	99.12000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.51000		99.51000		99.44000	99.44000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			99.87000		99.87000		99.79000	99.79000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap			100.79000		100.79000		100.69000	100.69000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap			98.52000		98.52000		98.41000	98.41000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			95.89000		95.89000		95.78000	95.78000			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			95.08000		95.08000		94.98000	94.98000			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			94.24000		94.24000		94.14000	94.14000			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			94.36000		94.36000		94.29000	94.29000			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.52000		96.52000		96.46000	96.46000			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap			96.64000		96.64000		96.58000	96.58000			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap			97.79000		97.79000		97.73000	97.73000			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap			99.97000		99.97000		99.91000	99.91000			0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap			101.19000		101.19000		101.13000	101.13000			0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap			96.27000		96.27000		96.21000	96.21000			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
AL37	On 01/02/2018	Index Future		571.75300	571.75300		572.55500	572.55500			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future		582.43300	582.43300		583.25300	583.25300			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future		660.97900	660.97900		661.92900	661.92900			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future		673.32500	673.32500		674.29700	674.29700			0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future		596.59300	596.59300		598.16000	598.16000			0.00	0.00	0	781.00
ALBI	On 03/05/2018	Index Future		607.73700	607.73700		609.33600	609.33600			0.00	0.00	0	0.00
AU\$ / R	On 28/02/2018	Any day expiry		9.81580	9.81580		9.83770	9.83770		12.56	0.00	0.00	0	46.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future		9.84270	9.84270		9.86340	9.86340		12.78	0.00	2,460,675.00	250	18,450.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future		9.97090	9.97090		9.99210	9.99210		12.97	0.00	0.00	0	5,534.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future		10.09780	10.09780		10.11980	10.11980		13.18	0.00	0.00	0	400.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future		10.21730	10.21730		10.23900	10.23900		13.27	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future		10.47400	10.47400		10.49120	10.49120		12.88	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future		9.87810	9.87810		9.97020	9.97020		13.68	0.00	0.00	0	750.00
CAD/ R	On 18/06/2018	Foreign Exchange Future		10.01670	10.01670		10.10950	10.10950		14.96	0.00	0.00	0	100.00
CHF / R	On 19/03/2018	Foreign Exchange Future		12.87780	12.87780		12.91520	12.91520		12.77	0.00	0.00	0	1,215.00
CHF / R	On 18/06/2018	Foreign Exchange Future		13.14120	13.14120		13.18060	13.18060		12.65	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future		13.40810	13.40810		13.44720	13.44720			0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future		14.49300	14.49300		14.52740	14.52740		14.29	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future		1.91070	1.91070		1.91700	1.91700		13.61	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future		1.92670	1.92670		1.93250	1.93250		14.30	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future		1.94230	1.94230		1.94780	1.94780			0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		1.98870	1.98870		1.99110	1.99110		14.53	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future		2.04330	2.04330		2.04980	2.04980		14.64	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future		2.08450	2.08450		2.09090	2.09090		14.83	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future		2.12590	2.12590		2.13170	2.13170			0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.34320	2.34320		2.34780	2.34780		15.77	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

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
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	10.72611	78.78221		10.67194	79.11458				0.00	157,564,420.00	2,000	1,455.00
ES33	On 03/05/2018	Bond Future	10.82323	76.46217		10.76711	76.80123				0.00	152,924,340.00	2,000	9,466.00
ES33	On 02/08/2018	Bond Future	10.92209	77.89194		10.86392	78.23793				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	10.90518	82.03163		10.86101	82.34143				0.00	652,725,679.91	7,957	798.00
ES42	On 03/05/2018	Bond Future	11.00158	79.30246		10.95580	79.61854				0.00	631,009,674.22	7,957	7,957.00
ES42	On 02/08/2018	Bond Future	11.09790	80.78503		11.05047	81.10760				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	595.36600	595.36600		596.88100	596.88100				0.00	964,492,920.00	162	552.00
GOVI	On 03/05/2018	GOVI	606.48600	606.48600		608.03300	608.03300				0.00	970,377,600.00	160	160.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.57550	1.57550		1.58450	1.58450			14.37	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.59890	1.59890		1.60830	1.60830			14.15	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.62140	1.62140		1.63080	1.63080				0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.74900	1.74900		1.75790	1.75790			15.62	0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future	130.59519	130.59519		130.68548	130.68548				0.00	0.00	0	1,091.00
I2025	On 03/05/2018	Bond Future	133.04256	133.04256		133.13572	133.13572				0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future	135.50436	135.50436		135.59923	135.59923				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	100.67387	100.67387		100.67745	100.67745				0.00	0.00	0	1,370.00
I2029	On 03/05/2018	Bond Future	101.54243	101.54243		101.54697	101.54697				0.00	0.00	0	0.00
I2029	On 02/08/2018	Bond Future	103.45526	103.45526		103.45986	103.45986				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	105.22126	105.22126		105.22503	105.22503				0.00	0.00	0	5,730.00
I2033	On 03/05/2018	Bond Future	106.10518	106.10518		106.10989	106.10989				0.00	0.00	0	384.00
I2033	On 02/08/2018	Bond Future	108.10398	108.10398		108.10875	108.10875				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	125.98826	125.98826		126.39356	126.39356				0.00	0.00	0	19,909.00
I2038	On 03/05/2018	Bond Future	128.34913	128.34913		128.76333	128.76333				0.00	0.00	0	0.00
I2038	On 02/08/2018	Bond Future	130.71706	130.71706		131.13881	131.13881				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

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
I2046	On 01/02/2018	Bond Future		121.45502	121.45502		121.93938	121.93938			0.00	0.00	0	21,632.00
I2046	On 03/05/2018	Bond Future		122.13150	122.13150		122.62571	122.62571			0.00	0.00	0	0.00
I2046	On 02/08/2018	Bond Future		124.43201	124.43201		124.93572	124.93572			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		127.49050	127.49050		128.62191	128.62191			0.00	0.00	0	24,300.00
I2050	On 03/05/2018	Bond Future		129.87990	129.87990		131.03336	131.03336			0.00	0.00	0	0.00
I2050	On 02/08/2018	Bond Future		130.59334	130.59334		131.76872	131.76872			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		251.14500	251.14500		251.29700	251.29700			0.00	0.00	0	881.00
IGOV	On 03/05/2018	Index Future		255.85100	255.85100		256.00900	256.00900			0.00	0.00	0	269.00
JIBAR FUTURE	On 21/02/2018	Jibar Tradeable Future		6.97000	93.03000		6.92000	93.08000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		6.87000	93.13000		6.80000	93.20000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 18/04/2018	Jibar Tradeable Future		6.79000	93.21000		6.72000	93.28000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		6.79000	93.21000		6.72000	93.28000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		6.85000	93.15000		6.79000	93.21000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		6.93000	93.07000		6.87000	93.13000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future		7.03000	92.97000		6.96000	93.04000			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		0.11860	0.11860		0.11930	0.11930			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future		0.11830	0.11830		0.11870	0.11870			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future		0.11800	0.11800		0.11800	0.11800			0.00	0.00	0	562.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.11490	0.11490		0.11670	0.11670			0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future		1.57780	1.57780		1.57950	1.57950		14.63	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future		1.60390	1.60390		1.60550	1.60550		14.34	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future		1.62970	1.62970		1.63130	1.63130			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.70990	1.70990		1.71020	1.71020		13.55	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future		8.99750	8.99750		8.99870	8.99870		13.92	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future		9.10940	9.10940		9.11050	9.11050		14.16	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future		9.22080	9.22080		9.22200	9.22200			0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		9.91690	9.91690		9.91140	9.91140		14.35	0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future		1.25690	1.25690		1.26340	1.26340			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future		1.26570	1.26570		1.27710	1.27710			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future		1.27360	1.27360		1.29210	1.29210			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future		1.36460	1.36460		1.37300	1.37300			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future		1.39100	1.39100		1.38270	1.38270			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
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.39600		1.39600		1.38770	1.38770			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.40120		1.40120		1.39290	1.39290			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.23010		1.23010		1.22660	1.22660			0.00	73,806.00	60	14,890.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.23780		1.23780		1.23430	1.23430			0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.24600		1.24600		1.24260	1.24260			0.00	0.00	0	0.00
R / ¥EN	On 19/03/2018	Foreign Exchange Future			8.99300		8.99300	0.10995	8.93200	8.93200		68.05	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.82750		8.82750	0.10995	8.67200	8.67200		38.34	0.00	0.00	0	0.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.66530		8.66530	0.10995	8.60640	8.60640			0.00	0.00	0	0.00
R186	On 01/02/2018	Bond Future			8.49206		113.67329		8.46739	113.83721		8.21	0.00	0.00	0	112,542.00
R186	On 01/02/2018	Bond Future	7.75	Call	2.64000		0.00264		4.69000	0.00469	2.640	8.50	0.00	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	755.64000		0.75564		868.37000	0.86837	755.640	8.21	0.51	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	181.91000		0.18191		170.52000	0.17052	181.910	8.40	0.18	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.00	Put	29.96000		0.02996		29.29000	0.02929	29.960	8.58	0.04	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	3.20000		0.00320		3.37000	0.00337	3.200	8.77	0.01	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.65	Put	0.03000		0.00003		0.04000	0.00004	0.030	8.96	0.00	0.00	0	1,950.00
R186	On 03/05/2018	Bond Future			8.53290		115.79650		8.50705	115.96414		7.83	0.00	115,796,500.00	1,000	17,970.00
R186	On 03/05/2018	Bond Future	8.00	Call	728.11000		0.72811		778.64000	0.77864	728.110	8.03	0.25	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	8.40	Call	1,554.76000		1.55476		1,638.58000	1.63858	1,554.760	7.87	0.44	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	8.85	Put	1,135.93000		1.13593		1,089.54000	1.08954	1,135.930	8.10	0.33	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	9.30	Call	5,305.68000		5.30568		5,451.95000	5.45195	5,305.680	8.44	0.83	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.72	Put	180.25000		0.18025		171.61000	0.17161	180.250	8.60	0.07	0.00	0	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	166.38000		0.16638		158.36000	0.15836	166.380	8.60	0.07	0.00	0	3,200.00
R186	On 03/05/2018	Bond Future	10.14	Put	53.94000		0.05394		51.18000	0.05118	53.940	8.60	0.03	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			297.88889		297.88889		297.90104	297.90104			0.00	0.00	0	2,350.00
R197	On 03/05/2018	Bond Future			303.47144		303.47144		303.48641	303.48641			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			237.57832		237.57832		237.58621	237.58621		4.66	0.00	0.00	0	21,504.00
R202	On 03/05/2018	Bond Future			242.03057		242.03057		242.04078	242.04078		4.60	0.00	0.00	0	1,552.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 01/02/2018	Bond Future			7.80945		103.15139		7.76431	103.33713		4.55	0.00	2,114,603,495.00	20,500	32,923.00
R203	On 03/05/2018	Bond Future			7.82283		101.14826		7.77474	101.33807		4.77	0.00	1,517,223.90	15	7,289.00
R203	On 03/05/2018	Bond Future	9.19	Put	31.90000		0.03190		27.62000	0.02762	31.900	5.24	0.03	0.00	0	2,500.00
R203	On 28/02/2023	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
R2030	On 01/02/2018	Bond Future			9.04313		92.59155		9.01352	92.79473			0.00	0.00	0	70,984.00
R2030	On 03/05/2018	Bond Future			9.09524		94.32098		9.06451	94.52851			0.00	1,886,419.60	20	149.00
R2030	On 02/08/2018	Bond Future			9.15015		92.07923		9.11820	92.29134			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			9.24389		95.14715		9.21436	95.36524		12.71	0.00	0.00	0	38,352.00
R2032	On 01/02/2018	Bond Future	9.20	Call	795.29000		0.79529		930.86000	0.93086	795.290	12.74	0.45	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	1,167.23000		1.16723		1,328.44000	1.32844	1,167.230	12.76	0.57	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	1,628.41000		1.62841		1,810.55000	1.81055	1,628.410	12.87	0.69	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	1,886.64000		1.88664		2,077.11000	2.07711	1,886.640	12.93	0.74	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.29669		92.76726		9.26611	92.98995		11.92	0.00	0.00	0	59.00
R2032	On 02/08/2018	Bond Future			9.35027		94.50186		9.31858	94.72941		12.16	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			9.47472		98.86204		9.43017	99.22224			0.00	0.00	0	48,963.00
R2035	On 03/05/2018	Bond Future			9.52940		96.20839		9.48339	96.57583			0.00	865,875.51	9	9.00
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			9.54887		91.02306		9.50928	91.34360		14.53	0.00	9,739,467.42	107	42,772.00
R2037	On 01/02/2018	Bond Future	9.88	Call	2,836.39000		2.83639		3,131.39000	3.13139	2,836.390	14.99	0.84	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.32	Put	12.70000		0.01270		11.84000	0.01184	12.700	15.51	0.01	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.72	Put	0.37000		0.00037		0.38000	0.00038	0.370	15.72	0.00	0.00	0	2,000.00
R2037	On 03/05/2018	Bond Future			9.60622		92.72320		9.56535	93.05025		13.55	0.00	0.00	0	95.00
R2037	On 02/08/2018	Bond Future			9.66620		90.20124		9.62396	90.53503		14.50	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			7.02510		101.82964		6.99256	101.85691		0.11	0.00	0.00	0	29,665.00
R204	On 03/05/2018	Bond Future			6.81113		103.73163		6.76413	103.76000		0.50	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			9.61886		94.52769		9.57928	94.87168		15.20	0.00	0.00	0	27,618.00
R2040	On 03/05/2018	Bond Future			9.67620		96.29331		9.63536	96.64428		14.15	0.00	0.00	0	1,523.00
R2040	On 03/05/2018	Bond Future	9.00	Call	942.87000		0.94287		1,035.89000	1.03589	942.870	14.48	0.23	0.00	0	1,500.00
R2040	On 03/05/2018	Bond Future	10.00	Call	4,546.84000		4.54684		4,792.95000	4.79295	4,546.840	14.77	0.66	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			9.73611		93.58773		9.69391	93.94600		15.16	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			9.64859		91.63350		9.60899	91.98257		16.00	0.00	0.00	0	21,006.00
R2044	On 03/05/2018	Bond Future			9.70412		93.34507		9.66329	93.70121		14.88	0.00	1,680,211.26	18	266.00
R2044	On 02/08/2018	Bond Future			9.76203		90.70955		9.71989	91.07296		15.95	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 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			9.61891		95.33506		9.57935	95.69433		16.59	0.00	0.00	0	78,584.00
R2048	On 03/05/2018	Bond Future			9.66926		92.67887		9.62851	93.04539		15.43	0.00	741,430.96	8	1,243.00
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			7.13603		100.63690		7.11016	100.68309		1.11	0.00	0.00	0	44,972.00
R207	On 03/05/2018	Bond Future			7.07856		102.51662		7.04823	102.56425		1.39	0.00	0.00	0	4,156.00
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			7.42068		100.52820		7.39535	100.59740		2.38	0.00	0.00	0	35,458.00
R208	On 03/05/2018	Bond Future			7.40756		99.00460		7.37958	99.07567		2.60	0.00	0.00	0	3,725.00
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			9.42329		74.85892		9.36862	75.23284		15.38	0.00	185,575,262.68	2,479	145,459.00
R209	On 01/02/2018	Bond Future	9.32	Call	598.26000		0.59826		785.28000	0.78528	598.260	15.47	0.38	0.00	0	157.00
R209	On 01/02/2018	Bond Future	9.33	Call	625.09000		0.62509		816.68000	0.81668	625.090	15.48	0.40	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.52	Call	1,279.98000		1.27998		1,551.69000	1.55169	1,279.980	15.73	0.62	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.59	Put	463.76000		0.46376		385.47000	0.38547	463.760	15.82	0.31	0.00	0	377.00
R209	On 01/02/2018	Bond Future	9.75	Call	2,392.00000		2.39200		2,727.78000	2.72778	2,392.000	16.02	0.83	0.00	0	5,000.00
R209	On 01/02/2018	Bond Future	9.85	Put	126.19000		0.12619		103.67000	0.10367	126.190	16.15	0.11	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	9.87	Put	112.75000		0.11275		92.63000	0.09263	112.750	16.17	0.10	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.88	Put	106.52000		0.10652		87.51000	0.08751	106.520	16.19	0.09	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.89	Put	100.59000		0.10059		82.65000	0.08265	100.590	16.20	0.09	0.00	0	157.00
R209	On 01/02/2018	Bond Future	10.00	Put	52.04000		0.05204		42.90000	0.04290	52.040	16.34	0.05	0.00	0	7,488.00
R209	On 01/02/2018	Bond Future	10.10	Put	27.36000		0.02736		22.70000	0.02270	27.360	16.47	0.03	0.00	0	3,000.00
R209	On 01/02/2018	Bond Future	10.22	Put	11.99000		0.01199		10.07000	0.01007	11.990	16.62	0.01	0.00	0	739.00
R209	On 03/05/2018	Bond Future			9.47282		73.10782		9.41651	73.48919		14.29	0.00	0.00	0	4,269.00
R209	On 03/05/2018	Bond Future	9.75	Call	3,339.39000		3.33939		3,598.11000	3.59811	3,339.390	14.94	0.64	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.00	Put	1,005.44000		1.00544		917.30000	0.91730	1,005.440	15.26	0.26	0.00	0	5,000.00
R209	On 03/05/2018	Bond Future	10.22	Put	691.59000		0.69159		627.59000	0.62759	691.590	15.54	0.20	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	236.61000		0.23661		211.10000	0.21110	236.610	15.58	0.08	0.00	0	435.00
R209	On 02/08/2018	Bond Future			9.52278		74.47480		9.46477	74.86385		14.66	0.00	0.00	0	0.00
R209	On 02/08/2018	Bond Future	9.66	Call	3,688.23000		3.68823		3,920.32000	3.92032	3,688.230	14.86	0.57	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	1,543.12000		1.54312		1,445.14000	1.44514	1,543.120	15.53	0.28	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	702.98000		0.70298		652.03000	0.65203	702.980	15.89	0.15	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.56871		72.76188		9.50909	73.15800		15.38	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	9.34	Call	3,301.92000		3.30192		3,496.87000	3.49687	3,301.920	15.48	0.47	0.00	0	255.00

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	9.94	Put	2,942.78000		2.94278	2,802.25000	2.80225	2,942.780	15.93	0.38	0.00	0	255.00	
R209	On 01/11/2018	Bond Future	10.57	Put	1,717.34000		1.71734	1,626.81000	1.62681	1,717.340	16.63	0.25	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			187.09152		187.09152	187.09843	187.09843				0.00	0.00	0	2,159.00
R210	On 03/05/2018	Bond Future			188.17270		188.17270	188.18150	188.18150				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			151.24788		151.24788	151.39822	151.39822				0.00	0.00	0	3,825.00
R212	On 03/05/2018	Bond Future			154.08231		154.08231	154.23676	154.23676				0.00	103,543,312.32	672	1,292.00
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			9.11860		87.08238	9.09408	87.24684		12.44	0.00	0.00	0	58,890.00	
R213	On 03/05/2018	Bond Future			9.16588		85.15942	9.14049	85.32747		11.66	0.00	0.00	0	4,350.00	
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			9.58878		74.34973	9.54419	74.66622		16.47	0.00	0.00	0	48,830.00	
R214	On 03/05/2018	Bond Future			9.63834		72.44254	9.59245	72.76537		15.27	0.00	0.00	0	1,867.00	
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			22,491.99000		22,491.99000	22,577.72000	22,577.72000				0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future			9.32570		9.32570	9.36390	9.36390		12.95	0.00	0.00	0	0.00	
SGD / R	On 18/06/2018	Foreign Exchange Future			9.46540		9.46540	9.50390	9.50390		13.08	0.00	0.00	0	0.00	
SGD / R	On 17/09/2018	Foreign Exchange Future			9.60450		9.60450	9.64280	9.64280			0.00	0.00	0	0.00	
SGD / R	On 14/06/2019	Foreign Exchange Future			10.39740		10.39740	10.43300	10.43300		13.84	0.00	0.00	0	0.00	
TRY / R	On 19/03/2018	Foreign Exchange Future			3.20450		3.20450	3.18720	3.18720		12.60	0.00	0.00	0	433.00	
TRY / R	On 18/06/2018	Foreign Exchange Future			3.15910		3.15910	3.14160	3.14160		12.98	0.00	0.00	0	0.00	
TRY / R	On 17/09/2018	Foreign Exchange Future			3.11310		3.11310	3.09320	3.09320			0.00	0.00	0	0.00	
TRY / R	On 14/06/2019	Foreign Exchange Future			3.06420		3.06420	3.07950	3.07950		14.02	0.00	0.00	0	0.00	
ZMW / R	On 19/03/2018	Foreign Exchange Future			1.23540		1.23540	1.24050	1.24050			0.00	0.00	0	0.00	
ZMW / R	On 18/06/2018	Foreign Exchange Future			1.21520		1.21520	1.22030	1.22030			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 17/09/2018		Foreign Exchange Future	1.19670	1.19670	1.20170	1.20170			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 :											6,820,581,643.78	105,509	7 274 774.00
Grand Total:											6,820,581,643.78	105,509	7 274 774.00