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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 08/02/2018

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	
<b>Derivatives</b>														
\$ / R	On 08/02/2018	Any day expiry	12.06550	12.06550		11.93880	11.93880		17.10	0.00	0.00	0	0.00	
\$ / R	On 09/02/2018	Any day expiry	12.07090	12.07090		11.93880	11.93880		16.51	0.00	0.00	0	1,346.00	
\$ / R	On 09/02/2018	Any day expiry	11.75	Put	0.77150	0.00077	10.46310	0.01046	0.772	23.66	0.01	0.00	0	30,000.00
\$ / R	On 09/02/2018	Any day expiry	12.05	Call	52.86700	0.05287	23.78910	0.02379	52.867	16.51	0.58	0.00	0	20,000.00
\$ / R	On 12/02/2018	Any day expiry			12.07090	12.07090	11.94240	11.94240		13.63	0.00	0.00	0	0.00
\$ / R	On 12/02/2018	Any day expiry	13.75	Put	1,679.11310	1.67911	1,807.61710	1.80762	1,679.113	33.85	1.00	0.00	0	20,000.00
\$ / R	On 12/02/2018	Any day expiry	13.90	Put	1,829.11280	1.82911	1,957.61510	1.95762	1,829.113	36.44	1.00	0.00	0	20,000.00
\$ / R	On 13/02/2018	Any day expiry			12.06730	12.06730	11.94420	11.94420		14.02	0.00	0.00	0	70.00
\$ / R	On 14/02/2018	Any day expiry			12.06950	12.06950	11.94600	11.94600		14.27	0.00	0.00	0	200.00
\$ / R	On 14/02/2018	Any day expiry	11.68	Put	8.66490	0.00866	22.30860	0.02231	8.665	17.57	0.07	0.00	0	100.00
\$ / R	On 14/02/2018	Any day expiry	11.86	Put	26.68390	0.02668	62.50870	0.06251	26.684	15.97	0.19	0.00	0	1,260.00
\$ / R	On 14/02/2018	Any day expiry	11.91	Call	195.45140	0.19545	116.83150	0.11683	195.451	15.52	0.75	0.00	0	1,260.00
\$ / R	On 14/02/2018	Any day expiry	12.10	Call	76.49070	0.07649	44.74360	0.04474	76.491	14.71	0.45	0.00	0	100.00
\$ / R	On 15/02/2018	Any day expiry			12.07160	12.07160	11.94780	11.94780		14.42	0.00	0.00	0	19.00
\$ / R	On 16/02/2018	Any day expiry			12.07370	12.07370	11.94960	11.94960		15.08	0.00	0.00	0	0.00
\$ / R	On 16/02/2018	Any day expiry	14.20	Put	2,126.32200	2.12632	2,250.41560	2.25042	2,126.322	30.35	1.00	0.00	0	20,000.00

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 22/02/2018	Any day expiry		12.08530	12.08530		11.96030	11.96030		16.14	0.00	0.00	0	0.00
\$ / R	On 28/02/2018	Any day expiry		12.09560	12.09560		11.97090	11.97090		15.72	0.00	0.00	0	4,771.00
\$ / R	On 28/02/2018	Any day expiry	11.65	Put	25.18230	0.02518	50.87790	0.05088	25.182	14.14	0.12	0.00	0	100.00
\$ / R	On 28/02/2018	Any day expiry	11.86	Put	74.44900	0.07445	121.65840	0.12166	74.449	14.88	0.28	0.00	0	340.00
\$ / R	On 28/02/2018	Any day expiry	11.96	Call	247.31550	0.24732	180.91190	0.18091	247.315	15.23	0.63	0.00	0	340.00
\$ / R	On 28/02/2018	Any day expiry	12.50	Call	60.65680	0.06066	42.98640	0.04299	60.657	17.55	0.22	0.00	0	3,450.00
\$ / R	On 28/02/2018	Any day expiry	13.80	Call	1.39970	0.00140	1.00500	0.00101	1.400	22.59	0.01	0.00	0	8,500.00
\$ / R	On 28/02/2018	Any day expiry	14.18	Put	2,085.03500	2.08504	2,209.56800	2.20957	2,085.035	24.53	1.00	0.00	0	2,186.00
\$ / R	On 01/03/2018	Any day expiry		12.09730	12.09730		11.97270	11.97270		15.72	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry		12.09900	12.09900		11.97450	11.97450		15.74	0.00	364,500,000.00	30,000	0.00
\$ / R	On 02/03/2018	Any day expiry	13.40	Put	1,305.43910	1.30544	1,429.13010	1.42913	1,305.439	20.12	0.98	0.00	0	100,000.00
\$ / R	On 15/03/2018	Any day expiry		12.12150	12.12150		11.99750	11.99750		15.33	0.00	0.00	0	5,713.00
\$ / R	On 19/03/2018	Foreign Exchange Future		12.12860	12.12860		12.00450	12.00450		15.36	0.00	672,955,371.00	55,485	799,686.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.50	Put	31.88450	0.03188	50.25900	0.05026	31.884	13.90	0.12	0.00	0	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.60	Put	46.08820	0.04609	74.07960	0.07408	46.088	13.85	0.16	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.80	Put	97.53600	0.09754	142.01590	0.14202	97.536	14.40	0.27	0.00	0	90,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.99	Put	171.82520	0.17183	232.74910	0.23275	171.825	14.92	0.40	0.00	0	83,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	176.44440	0.17644	238.21580	0.23822	176.444	14.95	0.40	0.00	0	227,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.13	Put	242.79160	0.24279	317.71140	0.31771	242.792	15.31	0.49	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.20	Put	284.07190	0.28407	364.69800	0.36470	284.072	15.56	0.54	0.00	0	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.25	Put	315.68230	0.31568	399.87710	0.39988	315.682	15.75	0.57	0.00	0	3,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	390.26280	0.39026	481.54520	0.48155	390.263	16.18	0.63	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	418.96170	0.41896	512.56250	0.51256	418.962	16.33	0.65	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.47	Call	129.61650	0.12962	102.85180	0.10285	129.616	16.60	0.31	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	493.99220	0.49399	592.80620	0.59281	493.992	16.72	0.70	0.00	0	25,380.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.55	Call	111.70660	0.11171	88.72960	0.08873	111.707	16.91	0.28	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Call	84.51160	0.08451	66.62260	0.06662	84.512	17.49	0.22	0.00	0	11,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Put	655.91160	0.65591	762.12260	0.76212	655.912	17.49	0.78	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.82	Put	758.53900	0.75854	868.24410	0.86824	758.539	17.90	0.82	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	864.42240	0.86442	977.28350	0.97728	864.422	18.28	0.85	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.95	Call	51.98950	0.05199	40.98240	0.04098	51.989	18.31	0.14	0.00	0	13,200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Call	47.12010	0.04712	37.20780	0.03721	47.120	18.47	0.13	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	918.52010	0.91852	1,032.70780	1.03271	918.520	18.47	0.87	0.00	0	95,146.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Put	1,103.24380	1.10324	1,220.87150	1.22087	1,103.244	19.09	0.91	0.00	0	1,073.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Call	31.84380	0.03184	25.37150	0.02537	31.844	19.09	0.09	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.21	Put	1,112.62940	1.11263	1,230.29680	1.23030	1,112.629	19.12	0.91	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	1,122.02660	1.12203	1,239.73490	1.23973	1,122.027	19.16	0.91	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	1,150.29130	1.15029	1,268.11910	1.26812	1,150.291	19.25	0.92	0.00	0	2,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.32	Put	1,216.62700	1.21663	1,334.73560	1.33474	1,216.627	19.47	0.93	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.35	Call	23.80820	0.02381	17.93730	0.01794	23.808	19.56	0.07	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	1,273.63990	1.27364	1,392.22250	1.39222	1,273.640	19.61	0.93	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	1,292.64750	1.29265	1,411.45670	1.41146	1,292.648	19.64	0.94	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	16.88660	0.01689	12.60330	0.01260	16.887	19.80	0.05	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	1,388.28660	1.38829	1,508.10330	1.50810	1,388.287	19.80	0.95	0.00	0	17,750.00

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	13.60	Put	1,484.79120	1.48479	1,605.43240	1.60543	1,484.791	19.96	0.96	0.00	0	98,694.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.66	Call	11.64050	0.01164	8.60150	0.00860	11.640	20.06	0.04	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.70	Call	10.59890	0.01060	7.81210	0.00781	10.599	20.12	0.03	0.00	0	25,150.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.74	Put	1,621.04790	1.62105	1,742.59320	1.74259	1,621.048	20.19	0.97	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	9.20410	0.00920	6.75830	0.00676	9.204	20.22	0.03	0.00	0	4,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.79	Call	8.57550	0.00858	6.28470	0.00628	8.575	20.27	0.03	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.84	Put	1,719.01970	1.71902	1,841.06640	1.84107	1,719.020	20.35	0.97	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	1,787.85480	1.78785	1,910.19410	1.91019	1,787.855	20.46	0.98	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Call	6.15530	0.00616	4.47040	0.00447	6.155	20.49	0.02	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Put	1,807.55530	1.80756	1,929.97040	1.92997	1,807.555	20.49	0.98	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.95	Put	1,827.26950	1.82727	1,949.75730	1.94976	1,827.270	20.52	0.98	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.98	Put	1,856.86520	1.85687	1,979.45630	1.97946	1,856.865	20.57	0.98	0.00	0	200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	5.21100	0.00521	3.76730	0.00377	5.211	20.60	0.02	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.02	Call	4.96850	0.00497	3.58730	0.00359	4.969	20.63	0.02	0.00	0	55.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05	Put	1,926.02560	1.92603	2,048.83300	2.04883	1,926.026	20.68	0.98	0.00	0	500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.07	Call	4.41000	0.00441	3.17340	0.00317	4.410	20.71	0.02	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.12	Call	3.91370	0.00391	2.80680	0.00281	3.914	20.79	0.01	0.00	0	4,951.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.16	Put	2,034.95690	2.03496	2,158.04400	2.15804	2,034.957	20.86	0.99	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	2,054.79080	2.05479	2,177.92190	2.17792	2,054.791	20.89	0.99	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Call	3.23240	0.00323	2.30560	0.00231	3.232	20.92	0.01	0.00	0	73.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.22	Put	2,094.48140	2.09448	2,217.69480	2.21769	2,094.481	20.95	0.99	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.42	Call	1.90940	0.00191	1.40210	0.00140	1.909	21.27	0.01	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.44	Call	1.82010	0.00182	1.39590	0.00140	1.820	21.31	0.01	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	1.77710	0.00178	1.39280	0.00139	1.777	21.32	0.01	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	2,363.01500	2.36302	2,486.88140	2.48688	2,363.015	21.39	0.99	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	2,372.97690	2.37298	2,496.87870	2.49688	2,372.977	21.40	0.99	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Call	1.57690	0.00158	1.37870	0.00138	1.577	21.40	0.01	0.00	0	10,490.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	2,392.90330	2.39290	2,516.87340	2.51687	2,392.903	21.43	0.99	0.00	0	850.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.54	Call	1.43310	0.00143	1.36840	0.00137	1.433	21.47	0.01	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.57	Call	1.33410	0.00133	1.36140	0.00136	1.334	21.51	0.01	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.60	Call	1.24350	0.00124	1.35480	0.00135	1.243	21.57	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	1.22150	0.00122	1.32910	0.00133	1.222	22.57	0.00	0.00	0	25,047.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	1.21180	0.00121	1.31680	0.00132	1.212	23.31	0.00	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	1.20940	0.00121	1.31350	0.00131	1.209	23.58	0.00	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	1.20890	0.00121	1.31290	0.00131	1.209	23.65	0.00	0.00	0	18,718.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	1.20600	0.00121	1.30800	0.00131	1.206	24.25	0.00	0.00	0	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	1.20600	0.00121	1.30590	0.00131	1.206	24.99	0.00	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	1.21190	0.00121	1.30910	0.00131	1.212	25.99	0.00	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	1.22890	0.00123	1.32290	0.00132	1.229	27.33	0.00	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	1.23340	0.00123	1.32680	0.00133	1.233	27.60	0.00	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	1.24230	0.00124	1.33470	0.00133	1.242	28.07	0.00	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	1.25990	0.00126	1.10210	0.00110	1.260	28.88	0.00	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	0.83180	0.00083	0.55610	0.00056	0.832	29.61	0.00	0.00	0	13,176.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	0.58590	0.00059	0.38730	0.00039	0.586	29.61	0.00	0.00	0	225,000.00

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\$ / R			On 22/03/2018	Any day expiry										
					12.13390	12.13390	12.00970	12.00970		15.36	0.00	0.00	0	30,000.00
\$ / R	12.00	Call	On 22/03/2018	Any day expiry	317.06240	0.31706	254.50810	0.25451	317.062	14.96	0.60	0.00	0	20,000.00
\$ / R			On 29/03/2018	Any day expiry	12.14620	12.14620	12.02200	12.02200		15.26	0.00	0.00	0	1,199.00
\$ / R	13.00	Call	On 29/03/2018	Any day expiry	66.99670	0.06700	54.56710	0.05457	66.997	18.17	0.16	0.00	0	4,000.00
\$ / R			On 24/04/2018	Any day expiry	12.19150	12.19150	12.06680	12.06680		15.11	0.00	0.00	0	70.00
\$ / R			On 25/04/2018	Any day expiry	12.19320	12.19320	12.06850	12.06850		15.11	0.00	0.00	0	0.00
\$ / R	15.00	Put	On 25/04/2018	Any day expiry	2,814.53990	2.81454	2,937.62760	2.93763	2,814.540	21.28	0.98	0.00	0	1,000.00
\$ / R	15.81	Call	On 25/04/2018	Any day expiry	2.35020	0.00235	1.47870	0.00148	2.350	22.25	0.01	0.00	0	2,000.00
\$ / R			On 30/04/2018	Any day expiry	12.20180	12.20180	12.07710	12.07710		15.03	0.00	0.00	0	506.00
\$ / R	11.70	Put	On 30/04/2018	Any day expiry	123.75690	0.12376	163.97650	0.16398	123.757	13.93	0.25	0.00	0	400.00
\$ / R	12.10	Call	On 30/04/2018	Any day expiry	391.50710	0.39151	332.16080	0.33216	391.507	14.81	0.56	0.00	0	400.00
\$ / R	13.80	Put	On 30/04/2018	Any day expiry	1,644.76440	1.64476	1,762.76600	1.76277	1,644.764	19.17	0.91	0.00	0	1,000.00
\$ / R	15.23	Call	On 30/04/2018	Any day expiry	6.41570	0.00642	5.08060	0.00508	6.416	21.26	0.02	0.00	0	500.00
\$ / R	15.66	Call	On 30/04/2018	Any day expiry	3.27530	0.00328	2.45390	0.00245	3.275	21.61	0.01	0.00	0	500.00
\$ / R			On 09/05/2018	Any day expiry	12.21730	12.21730	12.09240	12.09240		14.98	0.00	0.00	0	0.00
\$ / R	12.74	Put	On 09/05/2018	Any day expiry	721.01390	0.72101	817.27740	0.81728	721.014	16.49	0.68	0.00	0	1,880.00
\$ / R	13.86	Put	On 09/05/2018	Any day expiry	1,695.77310	1.69577	1,813.60400	1.81360	1,695.773	19.14	0.90	0.00	0	1,880.00
\$ / R	15.63	Call	On 09/05/2018	Any day expiry	4.26130	0.00426	3.11740	0.00312	4.261	20.93	0.01	0.00	0	1,880.00
\$ / R			On 11/05/2018	Any day expiry	12.22080	12.22080	12.09580	12.09580		14.99	0.00	0.00	0	70.00
\$ / R			On 14/05/2018	Any day expiry	12.22590	12.22590	12.10080	12.10080		15.06	0.00	0.00	0	0.00
\$ / R	12.75	Put	On 14/05/2018	Any day expiry	730.99030	0.73099	826.76120	0.82676	730.990	16.44	0.68	0.00	0	11,000.00
\$ / R	14.50	Put	On 14/05/2018	Any day expiry	2,302.51740	2.30252	2,424.67870	2.42468	2,302.517	20.27	0.95	0.00	0	11,000.00
\$ / R	15.76	Call	On 14/05/2018	Any day expiry	4.18370	0.00418	2.72860	0.00273	4.184	20.86	0.01	0.00	0	11,000.00
\$ / R			On 15/05/2018	Any day expiry	12.22760	12.22760	12.10250	12.10250		15.07	0.00	0.00	0	0.00
\$ / R			On 18/05/2018	Any day expiry	12.23270	12.23270	12.10760	12.10760		15.09	0.00	0.00	0	0.00
\$ / R	12.00	Put	On 18/05/2018	Any day expiry	261.41860	0.26142	319.63060	0.31963	261.419	14.55	0.39	0.00	0	76,000.00
\$ / R			On 31/05/2018	Any day expiry	12.25490	12.25490	12.12950	12.12950		15.02	0.00	0.00	0	181.00
\$ / R	13.80	Put	On 31/05/2018	Any day expiry	1,629.28650	1.62929	1,743.72660	1.74373	1,629.286	18.70	0.86	0.00	0	1,000.00
\$ / R	15.43	Call	On 31/05/2018	Any day expiry	10.58610	0.01059	7.72900	0.00773	10.586	20.05	0.02	0.00	0	500.00
\$ / R	15.89	Call	On 31/05/2018	Any day expiry	4.63370	0.00463	3.10700	0.00311	4.634	19.83	0.01	0.00	0	500.00
\$ / R			On 18/06/2018	Foreign Exchange Future	12.28550	12.28550	12.15990	12.15990		15.05	0.00	34,288,830.50	2,791	182,317.00
\$ / R	11.00	Put	On 18/06/2018	Foreign Exchange Future	30.17820	0.03018	40.02570	0.04003	30.178	12.89	0.07	103,414,080.00	120,000	60,750.00
\$ / R	11.20	Put	On 18/06/2018	Foreign Exchange Future	51.46540	0.05147	70.16790	0.07017	51.465	12.97	0.11	0.00	0	550.00
\$ / R	11.50	Put	On 18/06/2018	Foreign Exchange Future	110.26630	0.11027	141.26410	0.14126	110.266	13.46	0.19	0.00	0	66.00
\$ / R	11.75	Put	On 18/06/2018	Foreign Exchange Future	185.67380	0.18567	0.00000	0.00000	185.674	13.89	0.28	207,727,672.80	60,000	60,000.00
\$ / R	12.00	Put	On 18/06/2018	Foreign Exchange Future	289.47890	0.28948	346.54930	0.34655	289.479	14.42	0.38	0.00	0	20,550.00
\$ / R	12.12	Put	On 18/06/2018	Foreign Exchange Future	348.53910	0.34854	411.30370	0.41130	348.539	14.67	0.42	0.00	0	372.00
\$ / R	12.14	Put	On 18/06/2018	Foreign Exchange Future	358.94400	0.35894	422.63650	0.42264	358.944	14.72	0.43	0.00	0	164,000.00
\$ / R	12.14	Call	On 18/06/2018	Foreign Exchange Future	504.44400	0.50444	442.53650	0.44254	504.444	14.72	0.57	0.00	0	8,000.00
\$ / R	12.15	Put	On 18/06/2018	Foreign Exchange Future	364.20550	0.36421	428.35760	0.42836	364.206	14.74	0.43	0.00	0	500.00
\$ / R	12.24	Call	On 18/06/2018	Foreign Exchange Future	458.80460	0.45880	402.48660	0.40249	458.805	14.93	0.53	0.00	0	500.00
\$ / R	12.25	Put	On 18/06/2018	Foreign Exchange Future	418.95010	0.41895	488.79310	0.48879	418.950	14.95	0.47	0.00	0	2,415.00
\$ / R	12.30	Put	On 18/06/2018	Foreign Exchange Future	447.73300	0.44773	520.34200	0.52034	447.733	15.05	0.49	0.00	0	24,500.00
\$ / R	12.40	Put	On 18/06/2018	Foreign Exchange Future	508.86730	0.50887	585.95300	0.58595	508.867	15.29	0.52	0.00	0	12,603.00

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	12.50	Call	358.92090	0.35892	314.60960	0.31461	358.921	15.54	0.44	0.00	0	550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	573.42090	0.57342	654.70960	0.65471	573.421	15.54	0.56	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	748.23050	0.74823	838.81290	0.83881	748.231	16.14	0.63	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	907.66080	0.90766	1,004.57780	1.00458	907.661	16.64	0.69	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	939.09250	0.93909	1,037.16700	1.03717	939.093	16.73	0.70	0.00	0	28,358.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	978.85240	0.97885	1,078.32000	1.07832	978.852	16.84	0.71	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	1,076.27750	1.07628	1,178.83910	1.17884	1,076.278	17.12	0.74	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	1,101.04580	1.10105	1,204.33070	1.20433	1,101.046	17.19	0.74	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	1,117.64750	1.11765	1,221.40170	1.22140	1,117.648	17.24	0.75	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	1,184.71660	1.18472	1,290.26400	1.29026	1,184.717	17.42	0.76	0.00	0	25,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	162.65030	0.16265	0.00000	0.00000	162.650	17.53	0.23	338,415,523.20	120,000	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,321.79400	1.32179	1,429.37630	1.42938	1,321.794	17.79	0.79	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,339.18270	1.33918	1,446.93070	1.44693	1,339.183	17.83	0.79	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,356.62160	1.35662	1,464.53460	1.46453	1,356.622	17.88	0.80	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,479.17990	1.47918	1,589.06270	1.58906	1,479.180	18.16	0.82	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,576.73900	1.57674	1,688.36820	1.68837	1,576.739	18.35	0.83	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,621.52900	1.62153	1,733.89030	1.73389	1,621.529	18.44	0.84	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,630.51920	1.63052	1,743.02120	1.74302	1,630.519	18.46	0.84	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,648.52830	1.64853	1,761.31110	1.76131	1,648.528	18.49	0.85	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,657.54710	1.65755	1,770.46820	1.77047	1,657.547	18.51	0.85	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,711.87170	1.71187	1,825.59240	1.82559	1,711.872	18.62	0.85	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,803.14760	1.80315	1,918.09920	1.91810	1,803.148	18.80	0.87	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	1,895.26770	1.89527	2,011.33230	2.01133	1,895.268	18.98	0.88	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	2,034.85300	2.03485	2,152.38300	2.15238	2,034.853	19.24	0.89	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	54.67470	0.05467	48.79370	0.04879	54.675	19.74	0.09	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	46.68850	0.04669	41.25190	0.04125	46.689	20.07	0.07	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	42.21210	0.04221	37.40430	0.03740	42.212	20.18	0.07	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	34.20420	0.03420	31.10150	0.03110	34.204	20.32	0.06	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	30.26900	0.03027	27.97570	0.02798	30.269	20.39	0.05	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	29.27530	0.02928	27.18260	0.02718	29.275	20.42	0.05	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	26.78020	0.02678	25.18340	0.02518	26.780	20.47	0.05	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	24.49600	0.02450	23.34040	0.02334	24.496	20.53	0.04	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	21.18810	0.02119	20.64830	0.02065	21.188	20.62	0.04	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	19.59460	0.01959	19.33930	0.01934	19.595	20.67	0.03	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	18.94930	0.01895	18.80600	0.01881	18.949	20.69	0.03	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	14.17300	0.01417	14.80070	0.01480	14.173	20.88	0.03	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	9.02520	0.00903	9.18600	0.00919	9.025	21.03	0.02	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	6.66440	0.00666	6.85410	0.00685	6.664	21.03	0.01	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	6.39170	0.00639	6.58330	0.00658	6.392	21.03	0.01	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	5.71490	0.00571	5.90940	0.00591	5.715	21.03	0.01	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	5.47900	0.00548	5.67390	0.00567	5.479	21.03	0.01	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	4.55890	0.00456	4.75230	0.00475	4.559	21.03	0.01	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	3.09380	0.00309	3.27120	0.00327	3.094	21.03	0.01	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	2.75400	0.00275	2.92460	0.00292	2.754	21.03	0.01	0.00	0	3,500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	2.02290	0.00202	2.17350	0.00217	2.023	21.03	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.28	Call	1.82340	0.00182	1.96700	0.00197	1.823	21.03	0.00	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	1.57070	0.00157	1.70420	0.00170	1.571	21.03	0.00	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			12.30420	12.30420	12.17840	12.17840		15.05	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,617.96180	1.61796	1,729.16720	1.72917	1,617.962	18.34	0.83	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	25.74590	0.02575	23.70490	0.02370	25.746	21.26	0.04	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	16.91370	0.01691	14.82240	0.01482	16.914	21.81	0.03	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.30930	12.30930	12.18350	12.18350		15.01	0.00	0.00	0	100.00
\$ / R	On 06/07/2018	Any day expiry			12.31610	12.31610	12.19020	12.19020		15.02	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	338.32210	0.33832	397.64320	0.39764	338.322	14.56	0.40	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	156.51720	0.15652	137.91320	0.13791	156.517	17.91	0.21	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	139.57060	0.13957	123.12360	0.12312	139.571	18.13	0.19	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.33990	12.33990	12.21380	12.21380		15.09	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.34670	12.34670	12.22060	12.22060		15.06	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.19	Put	1,956.73360	1.95673	2,070.57100	2.07057	1,956.734	18.69	0.85	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	2,195.77290	2.19577	2,312.26700	2.31227	2,195.773	19.11	0.88	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.72	Call	38.91820	0.03892	36.86190	0.03686	38.918	21.38	0.05	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	34.20280	0.03420	31.34370	0.03134	34.203	21.78	0.05	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.34840	12.34840	12.22230	12.22230		15.06	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			12.35870	12.35870	12.23240	12.23240		15.04	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,606.40410	1.60640	1,714.69410	1.71469	1,606.404	17.99	0.80	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	41.27010	0.04127	37.49150	0.03749	41.270	21.55	0.06	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	27.92230	0.02792	24.14230	0.02414	27.922	21.99	0.04	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.37060	12.37060	12.24420	12.24420		15.02	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	492.34730	0.49235	560.89390	0.56089	492.347	14.96	0.46	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,656.14290	1.65614	1,764.70970	1.76471	1,656.143	18.02	0.80	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	36.10590	0.03611	31.39420	0.03139	36.106	21.97	0.05	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.38080	12.38080	12.25420	12.25420		15.09	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.41080	12.41080	12.28360	12.28360		15.07	0.00	0.00	0	1,336.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,598.61600	1.59862	1,704.58980	1.70459	1,598.616	17.78	0.77	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	55.38060	0.05538	50.70220	0.05070	55.381	21.73	0.07	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	35.87250	0.03587	32.03860	0.03204	35.873	21.83	0.05	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			12.43910	12.43910	12.31130	12.31130		15.11	0.00	796,575,085.80	64,038	37,613.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	245.20970	0.24521	288.49190	0.28849	245.210	13.82	0.28	255,575,606.21	73,314	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	688.19360	0.68819	765.71350	0.76571	688.194	15.41	0.52	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	714.08090	0.71408	792.92460	0.79292	714.081	15.49	0.53	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	849.31870	0.84932	934.38420	0.93438	849.319	15.87	0.58	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	1,145.59680	1.14560	1,241.69070	1.24169	1,145.597	16.64	0.66	1,213,499,870.54	146,628	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	258.31700	0.25832	233.29330	0.23329	258.317	17.42	0.27	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	67.34050	0.06734	64.74500	0.06474	67.341	21.32	0.08	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	65.39150	0.06539	61.93070	0.06193	65.391	21.45	0.08	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	62.75670	0.06276	57.04880	0.05705	62.757	21.65	0.07	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	56.89870	0.05690	50.38820	0.05039	56.899	21.77	0.07	60,125,169.17	73,314	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.45740	12.45740	12.32930	12.32930		15.10	0.00	0.00	0	1,295.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,592.36680	1.59237	1,696.65160	1.69665	1,592.367	17.60	0.75	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	66.48160	0.06648	59.08530	0.05909	66.482	21.72	0.07	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	42.75770	0.04276	37.80860	0.03781	42.758	21.72	0.05	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.50240	12.50240	12.37340	12.37340		15.13	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.50900	12.50900	12.37990	12.37990		15.11	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.51240	12.51240	12.38320	12.38320		15.12	0.00	0.00	0	0.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,584.86030	1.58486	1,686.71160	1.68671	1,584.860	17.41	0.72	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	76.42020	0.07642	66.95220	0.06695	76.420	21.48	0.08	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	50.93080	0.05093	44.28700	0.04429	50.931	21.48	0.06	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.52070	12.52070	12.39140	12.39140		15.10	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	327.51250	0.32751	376.97750	0.37698	327.513	14.01	0.31	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,632.54420	1.63254	1,735.08010	1.73508	1,632.544	17.45	0.73	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	62.13280	0.06213	54.24390	0.05424	62.133	21.43	0.07	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.53400	12.53400	12.40430	12.40430		15.18	0.00	0.00	0	70.00
\$ / R	On 30/11/2018	Any day expiry			12.56180	12.56180	12.43150	12.43150		15.16	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,579.18050	1.57918	1,679.53950	1.67954	1,579.180	17.27	0.70	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	82.99100	0.08299	74.11640	0.07412	82.991	21.27	0.08	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	54.42430	0.05442	48.33950	0.04834	54.424	21.27	0.06	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			12.57970	12.57970	12.44920	12.44920		15.21	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,455.70880	1.45571	1,554.31850	1.55432	1,455.709	16.95	0.67	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	141.54440	0.14154	132.58860	0.13259	141.544	19.98	0.13	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			12.58460	12.58460	12.45400	12.45400		15.21	0.00	176,184,400.00	14,000	18,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.96	Put	942.63090	0.94263	1,025.17230	1.02517	942.631	15.80	0.55	0.00	0	23,443.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.89	Call	202.01530	0.20202	185.03420	0.18503	202.015	18.63	0.19	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	131.61110	0.13161	123.80120	0.12380	131.611	20.44	0.12	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.24	Call	65.27520	0.06528	56.96560	0.05697	65.275	21.26	0.07	0.00	0	23,443.00
\$ / R	On 31/12/2018	Any day expiry			12.61240	12.61240	12.48120	12.48120		15.17	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,572.31560	1.57232	1,671.84680	1.67185	1,572.316	17.10	0.68	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	90.06100	0.09006	79.40100	0.07940	90.061	21.12	0.08	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	59.05850	0.05906	51.65550	0.05166	59.059	21.12	0.06	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			12.68420	12.68420	12.55190	12.55190		15.28	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			12.74010	12.74010	12.60750	12.60750		15.43	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			12.88910	12.88910	12.75600	12.75600		15.79	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future			13.19720	13.19720	13.06300	13.06300		16.20	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	156.14070	0.15614	144.32750	0.14433	156.141	21.26	0.10	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			13.53970	13.53970	13.40600	13.40600		16.76	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			13.63070	13.63070	13.49700	13.49700		16.92	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			13.72560	13.72560	13.59210	13.59210		17.05	0.00	0.00	0	0.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			12.12860	12.12860	12.00450	12.00450		15.36	0.00	218,314.80	18	477.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			12.28550	12.28550	12.15990	12.15990		15.05	0.00	0.00	0	69.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			12.43910	12.43910	12.31130	12.31130		15.11	0.00	0.00	0	45.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			12.58460	12.58460	12.45400	12.45400		15.21	0.00	0.00	0	3.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			12.88910	12.88910	12.75600	12.75600		15.79	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
£ / R	On 01/03/2018	Any day expiry			16.99800		16.99800		16.69350	16.69350		16.95	0.00	0.00	0	17.00
£ / R	On 15/03/2018	Any day expiry			17.04140		17.04140		16.73750	16.73750		16.91	0.00	0.00	0	38.00
£ / R	On 19/03/2018	Foreign Exchange Future			17.05460		17.05460		16.75030	16.75030		16.74	0.00	34,791,384.00	2,040	195,959.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	343.94090	0.34394		524.24660	0.52425		343.941	16.69	0.47	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	19.00	Call	24.79080	0.02479		16.60420	0.01660		24.791	20.11	0.05	0.00	0	1,500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	5.63070	0.00563		4.13670	0.00414		5.631	22.52	0.01	0.00	0	500.00
£ / R	On 30/04/2018	Any day expiry			17.18910		17.18910		16.88190	16.88190		16.48	0.00	0.00	0	9.00
£ / R	On 18/06/2018	Foreign Exchange Future			17.33970		17.33970		17.02990	17.02990		16.37	0.00	25,142,565.00	1,450	10,315.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	768.39070	0.76839		958.51830	0.95852		768.391	16.53	0.52	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	80.97250	0.08097		63.98740	0.06399		80.973	19.51	0.09	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future			17.62320		17.62320		17.30790	17.30790		16.27	0.00	21,147,840.00	1,200	13,656.00
£ / R	On 14/12/2018	Foreign Exchange Future			17.89470		17.89470		17.57420	17.57420		16.27	0.00	0.00	0	895.00
£ / R	On 18/03/2019	Foreign Exchange Future			18.19240		18.19240		17.86720	17.86720		16.18	0.00	0.00	0	948.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.47260		18.47260		18.14580	18.14580		16.02	0.00	0.00	0	0.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.11103	0.11103		0.11016	0.11016			17.29	0.00	0.00	0	5,608.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.11314	0.11314		0.11223	0.11223			13.18	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.11530	0.11530		0.11435	0.11435			12.13	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12501	0.12501		0.12391	0.12391			22.19	0.00	0.00	0	0.00
€ / R	On 15/02/2018	Any day expiry			14.82770		14.82770		14.74840	14.74840		13.57	0.00	0.00	0	44.00
€ / R	On 28/02/2018	Any day expiry			14.86880		14.86880		14.78900	14.78900		14.02	0.00	0.00	0	337.00
€ / R	On 28/02/2018	Any day expiry	16.41	Put	1,546.15880	1.54616		1,624.82040	1.62482		1,546.159	20.19	0.98	0.00	0	1,647.00
€ / R	On 15/03/2018	Any day expiry			14.91530		14.91530		14.83660	14.83660		14.77	0.00	0.00	0	63.00
€ / R	On 19/03/2018	Foreign Exchange Future			14.92850		14.92850		14.84950	14.84950		14.70	0.00	52,115,393.50	3,491	106,744.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	357.81050	0.35781		408.99590	0.40900		357.811	14.99	0.56	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	390.01200	0.39001		443.19210	0.44319		390.012	15.14	0.58	0.00	0	14,172.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	16.88150	0.01688		15.66190	0.01566		16.882	18.01	0.05	0.00	0	643.00
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	7.99380	0.00799		7.47540	0.00748		7.994	19.59	0.02	0.00	0	620.00
€ / R	On 29/03/2018	Any day expiry			14.96120		14.96120		14.88180	14.88180		14.47	0.00	0.00	0	3.00
€ / R	On 30/04/2018	Any day expiry			15.06380		15.06380		14.98290	14.98290		14.13	0.00	0.00	0	16.00
€ / R	On 18/06/2018	Foreign Exchange Future			15.21940		15.21940		15.13650	15.13650		14.06	0.00	20,698,384.00	1,360	15,002.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	30.66830	0.03067		37.09850	0.03710		30.668	11.52	0.07	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	58.20110	0.05820		69.12710	0.06913		58.201	11.95	0.11	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	528.63820	0.52864		577.63540	0.57764		528.638	14.15	0.49	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,409.39380	1.40939		1,479.26480	1.47926		1,409.394	16.36	0.77	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	32.24550	0.03225		30.11080	0.03011		32.246	19.37	0.05	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	9.17260	0.00917		8.75660	0.00876		9.173	22.12	0.01	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.51730		15.51730		15.42950	15.42950		14.10	0.00	21,103,528.00	1,360	45,425.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	153.70140	0.15370		171.19920	0.17120		153.701	12.56	0.18	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	889.82530	0.88983		946.12420	0.94612		889.825	14.61	0.55	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.00	Put	992.11590	0.99212		1,051.11350	1.05111		992.116	14.84	0.58	0.00	0	21,525.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	70.72500	0.07072		64.23010	0.06423		70.725	19.37	0.07	0.00	0	124,767.00



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	21.63	Call	16.96460		0.01696		14.41190	0.01441	16.965	20.04	0.02	0.00	0	21,525.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.81030		15.81030		15.71640	15.71640		14.17	0.00	0.00	0	2,962.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.11130		16.11130		16.01380	16.01380		14.40	0.00	0.00	0	1,088.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.40230		16.40230		16.30670	16.30670		14.79	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.85000		94.85000		94.82000	94.82000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.85000		91.85000		91.82000	91.82000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			90.60000		90.60000		90.55000	90.55000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			92.76000		92.76000		92.71000	92.71000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			96.53000		96.53000		96.48000	96.48000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			95.10000		95.10000		95.05000	95.05000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			97.14000		97.14000		97.11000	97.11000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			100.84000		100.84000		100.83000	100.83000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			101.17000		101.17000		101.18000	101.18000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			96.41000		96.41000		96.43000	96.43000			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.72000		99.72000		99.72000	99.72000			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.89000		99.89000		99.89000	99.89000			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			100.04000		100.04000		100.03000	100.03000			0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap			100.48000		100.48000		100.46000	100.46000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap			99.49000		99.49000		99.47000	99.47000			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			98.51000		98.51000		98.50000	98.50000			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.86000		98.86000		98.84000	98.84000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.25000		99.25000		99.22000	99.22000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.60000		99.60000		99.56000	99.56000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			99.97000		99.97000		99.93000	99.93000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap			100.90000		100.90000		100.84000	100.84000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap			98.63000		98.63000		98.57000	98.57000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			96.06000		96.06000		95.98000	95.98000			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			95.27000		95.27000		95.20000	95.20000			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			94.45000		94.45000		94.38000	94.38000			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			94.61000		94.61000		94.55000	94.55000			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.79000		96.79000		96.74000	96.74000			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap			96.93000		96.93000		96.87000	96.87000			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap			98.13000		98.13000		98.06000	98.06000			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap			100.34000		100.34000		100.26000	100.26000			0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap			101.60000		101.60000		101.50000	101.50000			0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap			96.71000		96.71000		96.61000	96.61000			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future			584.57200		584.57200		584.87500	584.87500			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
AL7T	On 03/05/2018	Index Future	676.62000		676.62000		677.23400	677.23400			0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	612.90400		612.90400		613.47500	613.47500			0.00	0.00	0	829.00
AU\$ / R	On 28/02/2018	Any day expiry	9.45110		9.45110		9.41890	9.41890		13.49	0.00	0.00	0	46.00
AU\$ / R	On 15/03/2018	Any day expiry	9.47090		9.47090		9.43950	9.43950		13.46	0.00	0.00	0	4.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	9.47640		9.47640		9.44500	9.44500		13.49	0.00	0.00	0	11,198.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.60020		9.60020		9.56810	9.56810		13.17	0.00	0.00	0	5,799.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.72590		9.72590		9.69200	9.69200		13.39	0.00	0.00	0	400.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.84600		9.84600		9.81010	9.81010		13.63	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.09890		10.09890		10.05930	10.05930		13.39	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	9.65230		9.65230		9.59370	9.59370		14.57	0.00	0.00	0	1,050.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.78860		9.78860		9.72800	9.72800		14.28	0.00	0.00	0	300.00
CHF / R	On 19/03/2018	Foreign Exchange Future	12.93860		12.93860		12.79300	12.79300		13.58	0.00	0.00	0	1,215.00
CHF / R	On 18/06/2018	Foreign Exchange Future	13.20380		13.20380		13.05310	13.05310		13.28	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.47570		13.47570		13.31910	13.31910		13.64	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.57690		14.57690		14.40460	14.40460		14.47	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	1.90380		1.90380		1.90590	1.90590		14.88	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.91800		1.91800		1.92060	1.92060		14.44	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.93290		1.93290		1.93590	1.93590		14.86	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	1.97730		1.97730		1.98210	1.98210		15.17	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future	2.02040		2.02040		2.00900	2.00900		15.37	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.06150		2.06150		2.04960	2.04960		15.12	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.10290		2.10290		2.09030	2.09030		15.27	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.31850		2.31850		2.30320	2.30320		15.93	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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
ES33	On 03/05/2018	Bond Future		10.69854	77.21858		10.67905	77.33783			0.00	0.00	0	9,466.00
ES33	On 02/08/2018	Bond Future		10.79555	78.64760		10.77540	78.76897			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 03/05/2018	Bond Future		10.86256	80.26902		10.85331	80.33405			0.00	0.00	0	7,957.00
ES42	On 02/08/2018	Bond Future		10.95638	81.75426		10.94683	81.82040			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 03/05/2018	GOVI		611.39700	611.39700		611.91900	611.91900			0.00	0.00	0	607.00
HK\$/R	On 19/03/2018	Foreign Exchange Future		1.55260	1.55260		1.53690	1.53690		15.21	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future		1.57620	1.57620		1.56020	1.56020		15.39	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.59870	1.59870		1.58240	1.58240		15.10	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.72360	1.72360		1.70630	1.70630		15.92	0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future		131.77962	131.77962		131.79214	131.79214			0.00	0.00	0	1,033.00
I2025	On 02/08/2018	Bond Future		132.84621	132.84621		132.85877	132.85877			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 03/05/2018	Bond Future		100.06489	100.06489		100.07401	100.07401			0.00	0.00	0	1,370.00
I2029	On 02/08/2018	Bond Future		101.92289	101.92289		101.93213	101.93213			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 03/05/2018	Bond Future		102.96225	102.96225		102.97148	102.97148			0.00	0.00	0	6,055.00
I2033	On 02/08/2018	Bond Future		104.87411	104.87411		104.88333	104.88333			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 03/05/2018	Bond Future		124.54557	124.54557		124.55638	124.55638			0.00	0.00	0	8,991.00
I2038	On 02/08/2018	Bond Future		125.30530	125.30530		125.31613	125.31613			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 03/05/2018	Bond Future		116.84248	116.84248		117.66221	117.66221			0.00	0.00	0	10,874.00
I2046	On 02/08/2018	Bond Future		119.01195	119.01195		119.84694	119.84694			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 03/05/2018	Bond Future		123.87457	123.87457		124.15328	124.15328			0.00	0.00	0	9,738.00
I2050	On 02/08/2018	Bond Future		124.44190	124.44190		124.72561	124.72561			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 03/05/2018	Index Future		250.32000	250.32000		250.53900	250.53900			0.00	0.00	0	1,146.00

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
JIBAR FUTURE	On 21/02/2018	Jibar Tradeable Future			7.02000		92.98000		7.02000	92.98000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			6.95000		93.05000		6.95000	93.05000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 18/04/2018	Jibar Tradeable Future			6.94000		93.06000		6.94000	93.06000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future			6.92000		93.08000		6.92000	93.08000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future			6.88000		93.12000		6.88000	93.12000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future			6.93000		93.07000		6.93000	93.07000			0.00	0.00	0	35,000.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future			7.00000		93.00000		7.00000	93.00000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future			7.08000		92.92000		7.08000	92.92000			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future			0.11950		0.11950		0.11770	0.11770			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.11810		0.11810		0.11630	0.11630			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future			0.11660		0.11660		0.11480	0.11480			0.00	0.00	0	562.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.11930		0.11930		0.11580	0.11580			0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.54520		1.54520		1.54170	1.54170		15.49	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.57090		1.57090		1.56730	1.56730		14.68	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.59670		1.59670		1.59250	1.59250			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.67420		1.67420		1.66940	1.66940		13.99	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			8.75650		8.75650		8.76050	8.76050		14.79	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			8.86560		8.86560		8.86910	8.86910		14.57	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			8.97650		8.97650		8.97900	8.97900		14.72	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.65330		9.65330		9.65420	9.65420		14.80	0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.25080		1.25080		1.24620	1.24620			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.25940		1.25940		1.25530	1.25530			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.26730		1.26730		1.26290	1.26290			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.35790		1.35790		1.35290	1.35290			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.40610		1.40610		1.39530	1.39530			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.41140		1.41140		1.40050	1.40050			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.41680		1.41680		1.40590	1.40590			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.23090		1.23090		1.23700	1.23700			0.00	0.00	0	2,548.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.23880		1.23880		1.24480	1.24480			0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.24750		1.24750		1.25330	1.25330			0.00	0.00	0	0.00
R / ¥EN	On 19/03/2018	Foreign Exchange Future			9.00630		9.00630	0.11024	9.07750	9.07750		15.91	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.83890		8.83890	0.11024	8.90990	8.90990		16.59	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	3,723.95960		0.37240	0.11024	3,459.47040	0.34595	3,723.960	16.41	0.50	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.67320		8.67320	0.11024	8.74480	8.74480		17.04	0.00	0.00	0	0.00
R186	On 03/05/2018	Bond Future			8.45903		116.27644		8.44391	116.37501		7.25	0.00	606,846,740.36	5,219	179,524.00
R186	On 03/05/2018	Bond Future	8.00	Call	573.11000		0.57311		604.84000	0.60484	573.110	7.42	0.24	0.00	0	4,745.00

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
R186	On 03/05/2018	Bond Future	8.40	Call	1,437.63000		1.43763		1,493.97000	1.49397	1,437.630	7.28	0.47	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	8.70	Put	972.89000		0.97289		948.22000	0.94822	972.890	7.39	0.35	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.85	Put	690.97000		0.69097		673.16000	0.67316	690.970	7.50	0.27	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	9.30	Call	5,525.91000		5.52591		5,619.05000	5.61905	5,525.910	7.83	0.90	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.72	Put	57.61000		0.05761		56.34000	0.05634	57.610	7.97	0.03	0.00	0	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	51.60000		0.05160		50.48000	0.05048	51.600	7.97	0.03	0.00	0	3,200.00
R186	On 02/08/2018	Bond Future			8.50127		113.12803		8.48551	113.22823		7.49	0.00	0.00	0	782.00
R186	On 02/08/2018	Bond Future	7.50	Call	491.59000		0.49159		511.70000	0.51170	491.590	7.89	0.16	0.00	0	1,470.00
R186	On 02/08/2018	Bond Future	8.25	Call	1,668.67000		1.66867		1,716.09000	1.71609	1,668.670	7.59	0.40	0.00	0	1,470.00
R186	On 01/11/2018	Bond Future			8.53920		115.25892		8.52240	115.36305		7.66	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	1,674.19000		1.67419		1,714.72000	1.71472	1,674.190	7.97	0.34	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	2,817.81000		2.81781		2,874.61000	2.87461	2,817.810	7.77	0.49	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,585.73000		1.58573		1,559.23000	1.55923	1,585.730	7.95	0.31	0.00	0	5,000.00
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 03/05/2018	Bond Future			301.10106		301.10106		301.13015	301.13015			0.00	0.00	0	2,388.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 03/05/2018	Bond Future			236.35283		236.35283		236.37353	236.37353		4.60	0.00	0.00	0	23,050.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future			7.72230		101.54555		7.70671	101.60734		4.49	0.00	0.00	0	66,216.00
R2023	On 03/05/2018	Bond Future	9.19	Put	6.06000		0.00606		5.89000	0.00589	6.060	4.91	0.01	0.00	0	2,500.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 03/05/2018	Bond Future			8.96743		95.18828		8.95253	95.29011		11.92	0.00	0.00	0	93,070.00
R2030	On 02/08/2018	Bond Future			9.02047		92.94429		9.00505	93.04789		12.16	0.00	0.00	0	127.00
R2030	On 02/08/2018	Bond Future	8.51	Call	1,825.41000		1.82541		1,870.63000	1.87063	1,825.410	12.57	0.35	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	2,823.63000		2.82363		2,882.66000	2.88266	2,823.630	12.35	0.48	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	1,808.93000		1.80893		1,783.33000	1.78333	1,808.930	12.42	0.33	0.00	0	7,850.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 03/05/2018	Bond Future			9.17825		93.63403		9.16341	93.74345		10.69	0.00	0.00	0	62,948.00
R2032	On 02/08/2018	Bond Future			9.23041		95.36673		9.21509	95.47810		11.19	0.00	0.00	0	2.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future			9.36850		97.50273		9.35372	97.62295		14.29	0.00	0.00	0	60,929.00
R2035	On 02/08/2018	Bond Future			9.42168		99.30730		9.40646	99.42954		14.66	0.00	0.00	0	3.00
R2035	On 28/02/2035	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
R2037	On 03/05/2018	Bond Future		9.47204	93.80379		9.45211	93.96598		12.44	0.00	0.00	0	43,874.00
R2037	On 02/08/2018	Bond Future		9.53006	91.28388		9.50953	91.44888		13.00	0.00	0.00	0	731.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 03/05/2018	Bond Future		6.86135	103.70132		6.83202	103.71902		0.38	0.00	0.00	0	22,580.00
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 03/05/2018	Bond Future		9.54713	97.40974		9.53749	97.49398		12.99	0.00	0.00	0	34,590.00
R2040	On 03/05/2018	Bond Future	9.00	Call	801.51000	0.80151	832.25000	0.83225	801.510	13.37	0.23	0.00	0	1,500.00
R2040	On 03/05/2018	Bond Future	10.00	Call	4,802.66000	4.80266	4,877.38000	4.87738	4,802.660	13.27	0.75	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future		9.60523	94.70613		9.59530	94.79186		13.60	0.00	0.00	0	420.00
R2040	On 31/01/2040	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future		9.56517	94.56674		9.56065	94.60694		13.66	0.00	18,913,348.00	200	23,396.00
R2044	On 02/08/2018	Bond Future		9.62097	91.93576		9.61633	91.97657		14.30	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 03/05/2018	Bond Future		9.53518	93.89463		9.52553	93.98323		13.80	0.00	0.00	0	99,399.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future		6.95405	102.71233		6.93055	102.74933		1.24	0.00	0.00	0	47,558.00
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 03/05/2018	Bond Future		7.27571	99.34004		7.25928	99.38194		2.26	0.00	0.00	0	33,372.00
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 03/05/2018	Bond Future		9.35523	73.90761		9.34041	74.00933		12.82	0.00	62,304,115.23	843	78,849.00
R209	On 03/05/2018	Bond Future	9.19	Call	1,332.94000	1.33294	1,386.25000	1.38625	1,332.940	12.98	0.41	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.47	Put	1,442.13000	1.44213	1,410.43000	1.41043	1,442.130	12.84	0.42	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.75	Call	3,433.28000	3.43328	3,516.80000	3.51680	3,433.280	13.11	0.73	13,715,261.56	255	435.00
R209	On 03/05/2018	Bond Future	9.77	Put	764.08000	0.76408	746.67000	0.74667	764.080	13.13	0.26	0.00	0	250.00
R209	On 03/05/2018	Bond Future	10.00	Put	448.02000	0.44802	437.93000	0.43793	448.020	13.39	0.17	0.00	0	11,067.00
R209	On 03/05/2018	Bond Future	10.22	Put	259.43000	0.25943	253.83000	0.25383	259.430	13.64	0.11	4,080,315.23	510	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	59.16000	0.05916	58.12000	0.05812	59.160	13.96	0.03	566,606.33	255	435.00
R209	On 02/08/2018	Bond Future		9.40392	75.27528		9.38869	75.37879		13.49	0.00	0.00	0	835.00

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 02/08/2018	Bond Future	9.66	Call	3,749.48000		3.74948	3,821.08000	3.82108	3,749.480		13.69	0.61	11,780,148.95	255	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	1,002.65000		1.00265	986.22000	0.98622	1,002.650		14.37	0.22	8,504,564.76	510	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	381.68000		0.38168	375.21000	0.37521	381.680		14.73	0.10	1,928,494.49	255	435.00
R209	On 01/11/2018	Bond Future			9.45141		73.54428	9.43554	73.65110			13.89	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	9.34	Call	3,155.92000		3.15592	3,215.09000	3.21509	3,155.920		13.99	0.49	9,190,687.10	255	0.00
R209	On 01/11/2018	Bond Future	9.94	Put	2,170.44000		2.17044	2,140.85000	2.14085	2,170.440		14.44	0.34	0.00	0	255.00
R209	On 01/11/2018	Bond Future	9.97	Put	2,107.39000		2.10739	0.00000	0.00000	2,107.390		14.47	0.33	12,371,862.24	510	255.00
R209	On 01/11/2018	Bond Future	10.57	Put	1,138.84000		1.13884	1,122.48000	1.12248	1,138.840		15.13	0.20	3,777,997.37	255	0.00
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 03/05/2018	Bond Future			185.68218		185.68218	185.69968	185.69968				0.00	0.00	0	2,159.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R212	On 03/05/2018	Bond Future			153.56467		153.56467	153.58008	153.58008				0.00	0.00	0	4,755.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future			9.04795		85.94383	9.03310	86.04332			10.46	0.00	0.00	0	45,278.00
R213	On 02/08/2018	Bond Future			9.09492		87.53441	9.07960	87.63562			10.95	0.00	0.00	0	1.00
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 03/05/2018	Bond Future			9.50969		73.35355	9.50004	73.42264			13.66	0.00	0.00	0	50,015.00
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			22,288.36000		22,288.36000	22,167.93000	22,167.93000				0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future			9.13080		9.13080	9.09850	9.09850			13.69	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future			9.26750		9.26750	9.23570	9.23570			13.32	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future			9.40310		9.40310	9.37040	9.37040			13.41	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future			10.16780		10.16780	10.12840	10.12840			14.01	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future			3.14700		3.14700	3.14130	3.14130			12.84	0.00	0.00	0	433.00
TRY / R	On 18/06/2018	Foreign Exchange Future			3.10240		3.10240	3.09990	3.09990			12.85	0.00	0.00	0	4,015.00
TRY / R	On 17/09/2018	Foreign Exchange Future			3.05870		3.05870	3.05380	3.05380			13.12	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future			3.02110		3.02110	3.04400	3.04400			14.21	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 19/03/2018		Foreign Exchange Future	1.22040	1.22040	1.21390	1.21390			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018		Foreign Exchange Future	1.20370	1.20370	1.19670	1.19670			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018		Foreign Exchange Future	1.18510	1.18510	1.17770	1.17770			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
<b>Total for Derivatives :</b>											<b>5,152,459,160.14</b>	<b>779,811</b>	<b>6 771 081.00</b>
<b>Grand Total:</b>											<b>5,152,459,160.14</b>	<b>779,811</b>	<b>6 771 081.00</b>