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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/02/2018

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
Derivatives													
\$ / R	On 15/02/2018	Any day expiry	11.63050	11.63050		11.87460	11.87460		17.22	0.00	220,979.50	19	0.00
\$ / R	On 16/02/2018	Any day expiry	11.63780	11.63780		11.87460	11.87460		17.59	0.00	0.00	0	0.00
\$ / R	On 16/02/2018	Any day expiry	14.20	Put	2,562.20010	2.56220	2,325.41950	2.32542	2,562.200	78.66	1.00	0.00	20,000.00
\$ / R	On 22/02/2018	Any day expiry	11.63590	11.63590		11.88410	11.88410		16.74	0.00	0.00	0	0.00
\$ / R	On 28/02/2018	Any day expiry	11.64660	11.64660		11.89430	11.89430		15.64	0.00	0.00	0	4,771.00
\$ / R	On 28/02/2018	Any day expiry	11.65	Put	138.89540	0.13890	54.63220	0.05463	138.895	15.64	0.50	0.00	100.00
\$ / R	On 28/02/2018	Any day expiry	11.86	Put	276.28860	0.27629	135.34490	0.13534	276.289	16.43	0.72	0.00	340.00
\$ / R	On 28/02/2018	Any day expiry	11.87	Put	283.86880	0.28387	140.35520	0.14036	283.869	16.46	0.72	0.00	1,300.00
\$ / R	On 28/02/2018	Any day expiry	11.92	Call	49.53430	0.04953	141.57420	0.14157	49.534	16.65	0.23	0.00	1,300.00
\$ / R	On 28/02/2018	Any day expiry	11.96	Call	42.07210	0.04207	125.29970	0.12530	42.072	16.80	0.21	0.00	340.00
\$ / R	On 28/02/2018	Any day expiry	12.50	Call	4.87410	0.00487	19.44960	0.01945	4.874	19.66	0.03	0.00	3,450.00
\$ / R	On 28/02/2018	Any day expiry	13.80	Call	0.03280	0.00003	0.20050	0.00020	0.033	25.53	0.00	0.00	8,500.00
\$ / R	On 28/02/2018	Any day expiry	14.18	Put	2,533.43330	2.53343	2,285.75410	2.28575	2,533.433	29.33	1.00	0.00	2,186.00
\$ / R	On 01/03/2018	Any day expiry	11.64830	11.64830		11.89610	11.89610		15.62	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry	11.65010	11.65010		11.89780	11.89780		15.65	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry	13.40	Put	1,750.20890	1.75021	1,503.56540	1.50357	1,750.209	23.69	1.00	0.00	100,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R		On 09/03/2018	Any day expiry		11.66220	11.66220	11.91020	11.91020		15.37	0.00	0.00	0	0.00
\$ / R	11.80	On 09/03/2018	Any day expiry	Call	123.58060	0.12358	0.00000	0.00000	123.581	16.05	0.39	91,377,036.00	20,000	20,000.00
\$ / R	12.05	On 09/03/2018	Any day expiry	Call	62.69860	0.06270	136.99850	0.13700	62.699	17.18	0.23	52,726,076.00	20,000	0.00
\$ / R		On 15/03/2018	Any day expiry		11.67270	11.67270	11.92080	11.92080		15.17	0.00	14,451,360.00	1,232	6,945.00
\$ / R		On 19/03/2018	Foreign Exchange Future		11.67960	11.67960	11.92770	11.92770		15.02	0.00	1,259,177,676.00	107,810	821,442.00
\$ / R	11.45	On 19/03/2018	Foreign Exchange Future	Put	103.50210	0.10350	44.02880	0.04403	103.502	14.45	0.31	0.00	0	2,250.00
\$ / R	11.50	On 19/03/2018	Foreign Exchange Future	Put	122.70050	0.12270	54.81440	0.05481	122.700	14.59	0.35	0.00	0	32,520.00
\$ / R	11.60	On 19/03/2018	Foreign Exchange Future	Put	167.19660	0.16720	81.59320	0.08159	167.197	14.88	0.43	0.00	0	750.00
\$ / R	11.80	On 19/03/2018	Foreign Exchange Future	Put	282.51710	0.28252	157.68550	0.15769	282.517	15.65	0.58	0.00	0	90,000.00
\$ / R	11.99	On 19/03/2018	Foreign Exchange Future	Put	417.72740	0.41773	259.60990	0.25961	417.727	16.45	0.70	0.00	0	40,000.00
\$ / R	12.00	On 19/03/2018	Foreign Exchange Future	Put	425.39430	0.42539	265.77790	0.26578	425.394	16.50	0.70	0.00	0	227,000.00
\$ / R	12.20	On 19/03/2018	Foreign Exchange Future	Put	587.88910	0.58789	402.10010	0.40210	587.889	17.34	0.79	0.00	0	32,520.00
\$ / R	12.25	On 19/03/2018	Foreign Exchange Future	Put	630.82160	0.63082	439.60410	0.43960	630.822	17.55	0.81	0.00	0	3,750.00
\$ / R	12.36	On 19/03/2018	Foreign Exchange Future	Put	726.97700	0.72698	526.10030	0.52610	726.977	17.91	0.85	0.00	0	20,880.00
\$ / R	12.40	On 19/03/2018	Foreign Exchange Future	Put	762.75190	0.76275	558.76400	0.55876	762.752	18.04	0.86	0.00	0	2,500.00
\$ / R	12.47	On 19/03/2018	Foreign Exchange Future	Call	35.84530	0.03585	74.98790	0.07499	35.845	18.27	0.12	0.00	0	750.00
\$ / R	12.50	On 19/03/2018	Foreign Exchange Future	Put	853.76950	0.85377	642.85300	0.64285	853.769	18.37	0.89	0.00	0	25,380.00
\$ / R	12.55	On 19/03/2018	Foreign Exchange Future	Call	29.61590	0.02962	63.26430	0.06326	29.616	18.53	0.10	0.00	0	2,000.00
\$ / R	12.70	On 19/03/2018	Foreign Exchange Future	Put	1,041.11150	1.04111	817.81690	0.81782	1,041.111	19.03	0.93	0.00	0	2,000.00
\$ / R	12.70	On 19/03/2018	Foreign Exchange Future	Call	20.71150	0.02071	45.51690	0.04552	20.712	19.03	0.07	0.00	0	11,000.00
\$ / R	12.82	On 19/03/2018	Foreign Exchange Future	Put	1,155.91180	1.15591	927.23830	0.92724	1,155.912	19.40	0.94	0.00	0	10,323.00
\$ / R	12.94	On 19/03/2018	Foreign Exchange Future	Put	1,271.75660	1.27176	1,039.12220	1.03912	1,271.757	19.69	0.96	0.00	0	5,000.00
\$ / R	12.95	On 19/03/2018	Foreign Exchange Future	Call	11.06450	0.01106	26.23850	0.02624	11.065	19.71	0.04	0.00	0	13,200.00
\$ / R	13.00	On 19/03/2018	Foreign Exchange Future	Call	9.71230	0.00971	23.50910	0.02351	9.712	19.83	0.04	0.00	0	41,000.00
\$ / R	13.00	On 19/03/2018	Foreign Exchange Future	Put	1,330.11230	1.33011	1,095.80910	1.09581	1,330.112	19.83	0.96	0.00	0	95,146.00
\$ / R	13.20	On 19/03/2018	Foreign Exchange Future	Call	5.76080	0.00576	14.79690	0.01480	5.761	20.31	0.02	0.00	0	1,000.00
\$ / R	13.20	On 19/03/2018	Foreign Exchange Future	Put	1,526.16080	1.52616	1,287.09690	1.28710	1,526.161	20.31	0.98	0.00	0	1,073.00
\$ / R	13.22	On 19/03/2018	Foreign Exchange Future	Put	1,545.86760	1.54587	1,306.38950	1.30639	1,545.868	20.35	0.98	0.00	0	15,000.00
\$ / R	13.25	On 19/03/2018	Foreign Exchange Future	Put	1,575.45590	1.57546	1,335.38980	1.33539	1,575.456	20.42	0.98	0.00	0	2,478.00
\$ / R	13.32	On 19/03/2018	Foreign Exchange Future	Put	1,644.61240	1.64461	1,403.31990	1.40332	1,644.612	20.59	0.98	0.00	0	7,500.00
\$ / R	13.35	On 19/03/2018	Foreign Exchange Future	Call	3.89600	0.00390	10.23460	0.01023	3.896	20.66	0.02	0.00	0	2,000.00
\$ / R	13.38	On 19/03/2018	Foreign Exchange Future	Put	1,704.00350	1.70400	1,461.80450	1.46180	1,704.004	20.73	0.99	0.00	0	2,500.00
\$ / R	13.40	On 19/03/2018	Foreign Exchange Future	Put	1,723.82110	1.72382	1,481.34670	1.48135	1,723.821	20.78	0.99	0.00	0	7,500.00
\$ / R	13.50	On 19/03/2018	Foreign Exchange Future	Put	1,823.04010	1.82304	1,579.36540	1.57937	1,823.040	21.02	0.99	0.00	0	17,750.00
\$ / R	13.50	On 19/03/2018	Foreign Exchange Future	Call	2.64010	0.00264	7.06540	0.00707	2.640	21.02	0.01	0.00	0	35,000.00
\$ / R	13.60	On 19/03/2018	Foreign Exchange Future	Put	1,922.44020	1.92244	1,677.81620	1.67782	1,922.440	21.26	0.99	0.00	0	98,694.00
\$ / R	13.66	On 19/03/2018	Foreign Exchange Future	Call	1.74930	0.00175	4.75510	0.00476	1.749	21.40	0.01	0.00	0	10,000.00
\$ / R	13.70	On 19/03/2018	Foreign Exchange Future	Call	1.57940	0.00158	4.30710	0.00431	1.579	21.50	0.01	0.00	0	25,150.00
\$ / R	13.74	On 19/03/2018	Foreign Exchange Future	Put	2,061.82640	2.06183	1,816.20160	1.81620	2,061.826	21.59	0.99	0.00	0	20,880.00
\$ / R	13.76	On 19/03/2018	Foreign Exchange Future	Call	1.35570	0.00136	3.71340	0.00371	1.356	21.64	0.01	0.00	0	4,000.00
\$ / R	13.79	On 19/03/2018	Foreign Exchange Future	Call	1.25640	0.00126	3.44830	0.00345	1.256	21.71	0.01	0.00	0	2,000.00
\$ / R	13.84	On 19/03/2018	Foreign Exchange Future	Put	2,161.50720	2.16151	1,915.34820	1.91535	2,161.507	21.83	1.00	0.00	0	1,000.00
\$ / R	13.91	On 19/03/2018	Foreign Exchange Future	Put	2,231.32860	2.23133	1,984.86560	1.98487	2,231.329	22.00	1.00	0.00	0	7,000.00
\$ / R	13.93	On 19/03/2018	Foreign Exchange Future	Call	0.88330	0.00088	2.44260	0.00244	0.883	22.04	0.00	0.00	0	100.00

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	13.93	Put	2,251.28330	2.25128	2,004.74260	2.00474	2,251.283	22.04	1.00	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.95	Put	2,271.24030	2.27124	2,024.62550	2.02463	2,271.240	22.09	1.00	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.98	Put	2,301.17980	2.30118	2,054.46050	2.05446	2,301.180	22.16	1.00	0.00	0	200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	0.74230	0.00074	2.05720	0.00206	0.742	22.21	0.00	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.02	Call	0.74240	0.00074	1.95890	0.00196	0.742	22.37	0.00	0.00	0	55.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05	Put	2,371.14280	2.37114	2,124.12040	2.12412	2,371.143	22.60	1.00	0.00	0	500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.07	Call	0.74310	0.00074	1.73360	0.00173	0.743	22.76	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.12	Call	0.74450	0.00074	1.53470	0.00153	0.745	23.15	0.00	0.00	0	4,951.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.16	Put	2,481.14610	2.48115	2,233.69260	2.23369	2,481.146	23.46	1.00	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	2,501.14700	2.50115	2,253.62660	2.25363	2,501.147	23.62	1.00	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Call	0.74800	0.00075	1.26390	0.00126	0.748	23.78	0.00	0.00	0	73.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.22	Put	2,541.14910	2.54115	2,293.50420	2.29350	2,541.149	23.93	1.00	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.44	Call	0.76720	0.00077	1.00510	0.00101	0.767	25.65	0.00	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	0.76830	0.00077	1.00620	0.00101	0.768	25.73	0.00	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	2,811.17270	2.81117	2,563.31100	2.56331	2,811.173	26.04	1.00	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Call	0.77380	0.00077	1.01230	0.00101	0.774	26.12	0.00	0.00	0	10,490.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	2,821.17380	2.82117	2,573.31230	2.57331	2,821.174	26.12	1.00	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	2,841.17620	2.84118	2,593.31490	2.59331	2,841.176	26.28	1.00	0.00	0	850.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.54	Call	0.77870	0.00078	1.01760	0.00102	0.779	26.43	0.00	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.57	Call	0.78240	0.00078	1.02190	0.00102	0.782	26.67	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.60	Call	0.78640	0.00079	1.02640	0.00103	0.786	26.90	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	0.80860	0.00081	1.05240	0.00105	0.809	28.08	0.00	0.00	0	25,047.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	0.82730	0.00083	1.07480	0.00107	0.827	28.94	0.00	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	0.83460	0.00083	1.08370	0.00108	0.835	29.25	0.00	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	0.83640	0.00084	1.08590	0.00109	0.836	29.33	0.00	0.00	0	18,718.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	0.85390	0.00085	1.10730	0.00111	0.854	30.03	0.00	0.00	0	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	0.87690	0.00088	1.13570	0.00114	0.877	30.89	0.00	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	0.68020	0.00068	1.17850	0.00118	0.680	31.20	0.00	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	0.41790	0.00042	1.21140	0.00121	0.418	31.20	0.00	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	0.37860	0.00038	1.10820	0.00111	0.379	31.20	0.00	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	0.31820	0.00032	0.94740	0.00095	0.318	31.20	0.00	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	0.23540	0.00024	0.72190	0.00072	0.235	31.20	0.00	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	0.10630	0.00011	0.35190	0.00035	0.106	31.20	0.00	0.00	0	13,176.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	0.06980	0.00007	0.24070	0.00024	0.070	31.20	0.00	0.00	0	225,000.00
\$ / R	On 22/03/2018	Any day expiry			11.68460	11.68460	11.93280	11.93280		15.27	0.00	0.00	0	30,000.00
\$ / R	On 22/03/2018	Any day expiry	12.00	Call	115.56830	0.11557	205.98640	0.20599	115.568	16.49	0.31	0.00	0	20,000.00
\$ / R	On 29/03/2018	Any day expiry			11.69630	11.69630	11.94480	11.94480		15.22	0.00	0.00	0	1,199.00
\$ / R	On 29/03/2018	Any day expiry	13.00	Call	18.99690	0.01900	39.29700	0.03930	18.997	19.49	0.06	0.00	0	4,000.00
\$ / R	On 16/04/2018	Any day expiry			11.72630	11.72630	11.97560	11.97560		15.02	0.00	0.00	0	54.00
\$ / R	On 24/04/2018	Any day expiry			11.73920	11.73920	11.98890	11.98890		15.16	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			11.74080	11.74080	11.99060	11.99060		15.16	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	3,262.12300	3.26212	3,014.11020	3.01411	3,262.123	22.84	0.99	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	0.75450	0.00075	1.53420	0.00153	0.755	23.60	0.00	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			11.74870	11.74870	11.99890	11.99890		15.09	0.00	0.00	0	506.00

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 30/04/2018	Any day expiry	11.70	Put	291.51020	0.29151	184.96550	0.18497	291.510	14.97	0.46	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	12.10	Call	198.79890	0.19880	292.15500	0.29215	198.799	16.18	0.36	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	2,068.71020	2.06871	1,831.36550	1.83137	2,068.710	20.11	0.96	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	2.38340	0.00238	4.01200	0.00401	2.383	22.66	0.01	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	1.05310	0.00105	2.16200	0.00216	1.053	22.78	0.00	0.00	0	500.00
\$ / R	On 09/05/2018	Any day expiry			11.76290	11.76290	12.01390	12.01390		15.04	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	1,075.06060	1.07506	873.23960	0.87324	1,075.061	17.87	0.81	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	2,119.42350	2.11942	1,882.52340	1.88252	2,119.424	20.20	0.95	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	1.26190	0.00126	2.63740	0.00264	1.262	21.68	0.00	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			11.76600	11.76600	12.01730	12.01730		15.06	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			11.77080	11.77080	12.02230	12.02230		14.99	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	1,083.81150	1.08381	882.58720	0.88259	1,083.811	17.80	0.81	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	2,739.31950	2.73932	2,496.42100	2.49642	2,739.320	20.80	0.98	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	1.05240	0.00105	2.26110	0.00226	1.052	21.18	0.00	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			11.77230	11.77230	12.02400	12.02400		15.01	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry			11.77710	11.77710	12.02890	12.02890		15.03	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry	12.00	Put	496.66910	0.49667	353.63300	0.35363	496.669	15.74	0.58	0.00	0	76,000.00
\$ / R	On 31/05/2018	Any day expiry			11.79750	11.79750	12.05010	12.05010		15.10	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	2,044.43450	2.04443	1,812.66420	1.81266	2,044.435	19.81	0.92	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	3.01660	0.00302	6.21130	0.00621	3.017	20.11	0.01	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	1.27830	0.00128	2.70460	0.00270	1.278	20.11	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			11.82590	11.82590	12.07960	12.07960		15.03	0.00	230,037,406.80	19,452	228,121.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	85.47850	0.08548	47.60610	0.04761	85.479	13.48	0.17	0.00	0	60,750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	136.29130	0.13629	81.75760	0.08176	136.291	13.79	0.24	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	247.71510	0.24772	161.13730	0.16114	247.715	14.41	0.35	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	370.62690	0.37063	259.05410	0.25905	370.627	14.93	0.45	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	521.28800	0.52129	383.59870	0.38360	521.288	15.54	0.55	0.00	0	22,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	601.84200	0.60184	452.94600	0.45295	601.842	15.85	0.59	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	615.71980	0.61572	465.11060	0.46511	615.720	15.90	0.59	119,916,779.40	17,000	155,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Call	301.61980	0.30162	404.71060	0.40471	301.620	15.90	0.41	0.00	0	8,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	622.70530	0.62271	471.24750	0.47125	622.705	15.92	0.60	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.24	Call	272.82350	0.27282	367.67300	0.36767	272.823	16.15	0.37	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	694.20400	0.69420	534.55890	0.53456	694.204	16.18	0.63	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	731.02580	0.73103	567.48670	0.56749	731.026	16.30	0.64	187,241,067.72	24,500	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	806.64760	0.80665	635.73620	0.63574	806.648	16.56	0.67	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	210.32690	0.21033	286.56760	0.28657	210.327	16.80	0.30	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	884.42690	0.88443	706.96760	0.70697	884.427	16.80	0.70	515,764,474.99	62,200	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	1,088.21640	1.08822	896.15350	0.89615	1,088.216	17.41	0.76	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	1,267.93480	1.26793	1,065.36360	1.06536	1,267.935	17.91	0.80	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	1,302.90650	1.30291	1,098.54580	1.09855	1,302.906	18.01	0.80	53,471,482.60	5,630	22,728.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	1,346.44210	1.34644	1,140.41000	1.14041	1,346.442	18.11	0.81	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	1,452.28390	1.45228	1,242.51850	1.24252	1,452.284	18.33	0.83	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	1,479.02160	1.47902	1,268.38350	1.26838	1,479.022	18.39	0.84	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	1,496.90600	1.49691	1,285.69610	1.28570	1,496.906	18.43	0.84	297,140,697.60	30,000	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 18/06/2018	Foreign Exchange Future	13.30	Put	1,568.88720	1.56889	1,354.97300	1.35497	1,568.887	18.58	0.85	494,402,533.38	49,000	25,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	90.11750	0.09012	128.11880	0.12812	90.118	18.68	0.14	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,714.79740	1.71480	1,495.44370	1.49544	1,714.797	18.89	0.87	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,733.20130	1.73320	1,513.22330	1.51322	1,733.201	18.93	0.87	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,751.64090	1.75164	1,531.04870	1.53105	1,751.641	18.96	0.87	1,291,478,971.74	124,400	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,881.61450	1.88161	1,657.02730	1.65703	1,881.615	19.23	0.89	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,984.73770	1.98474	1,757.35920	1.75736	1,984.738	19.44	0.90	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	2,031.87140	2.03187	1,803.31790	1.80332	2,031.871	19.54	0.90	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	2,041.31660	2.04132	1,812.53400	1.81253	2,041.317	19.56	0.90	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	2,060.22490	2.06022	1,830.99200	1.83099	2,060.225	19.59	0.91	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	2,069.68780	2.06969	1,840.23210	1.84023	2,069.688	19.61	0.91	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	2,126.58260	2.12658	1,895.83830	1.89584	2,126.583	19.73	0.91	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	2,221.83070	2.22183	1,989.09800	1.98910	2,221.831	19.92	0.92	61,216,000.30	5,630	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	2,317.56060	2.31756	2,083.01960	2.08302	2,317.561	20.11	0.93	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	2,460.82910	2.46083	2,225.00220	2.22500	2,460.829	20.27	0.94	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	26.01190	0.02601	41.42150	0.04142	26.012	20.44	0.05	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	20.79170	0.02079	33.18220	0.03318	20.792	20.54	0.04	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	18.34800	0.01835	29.29660	0.02930	18.348	20.60	0.03	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	14.45320	0.01445	23.06400	0.02306	14.453	20.72	0.03	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	12.58170	0.01258	20.05350	0.02005	12.582	20.79	0.02	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	12.11410	0.01211	19.29940	0.01930	12.114	20.80	0.02	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	10.94960	0.01095	17.41840	0.01742	10.950	20.85	0.02	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	9.89540	0.00990	15.71350	0.01571	9.895	20.90	0.02	5,702,182.92	24,500	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	8.25370	0.00825	13.27780	0.01328	8.254	20.93	0.02	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	7.43850	0.00744	12.12080	0.01212	7.439	20.93	0.02	11,220,481.92	62,200	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	7.11280	0.00711	11.65510	0.01166	7.113	20.93	0.01	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	4.80020	0.00480	8.13940	0.00814	4.800	20.93	0.01	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	2.70090	0.00270	4.71510	0.00472	2.701	20.93	0.01	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	1.90300	0.00190	3.37990	0.00338	1.903	20.93	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	1.81350	0.00181	3.22840	0.00323	1.813	20.93	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	1.59390	0.00159	2.85520	0.00286	1.594	20.93	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	1.51830	0.00152	2.72620	0.00273	1.518	20.93	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	1.22850	0.00123	2.22820	0.00223	1.228	20.93	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.78640	0.00079	1.45650	0.00146	0.786	20.93	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.68800	0.00069	1.28200	0.00128	0.688	20.93	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.48280	0.00048	0.91420	0.00091	0.483	20.93	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.28	Call	0.42850	0.00043	0.81590	0.00082	0.429	20.93	0.00	77,096.04	5,630	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.36120	0.00036	0.69290	0.00069	0.361	20.93	0.00	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			11.84320	11.84320	12.09760	12.09760		15.16	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	2,025.36010	2.02536	1,798.88830	1.79889	2,025.360	19.43	0.89	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	11.64800	0.01165	17.26520	0.01727	11.648	21.77	0.02	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	6.14100	0.00614	9.71970	0.00972	6.141	21.77	0.01	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			11.84790	11.84790	12.10250	12.10250		15.12	0.00	0.00	0	100.00
\$ / R	On 06/07/2018	Any day expiry			11.85420	11.85420	12.10900	12.10900		15.13	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 06/07/2018	Any day expiry	12.07	Put	580.11600	0.58012	438.58050	0.43858	580.116	15.66	0.55	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	89.92900	0.08993	124.80980	0.12481	89.929	18.96	0.13	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	80.00690	0.08001	111.27670	0.11128	80.007	19.20	0.12	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			11.87630	11.87630	12.13190	12.13190		15.10	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			11.88250	11.88250	12.13840	12.13840		15.18	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.19	Put	2,374.99560	2.37500	2,143.90410	2.14390	2,374.996	19.76	0.90	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	2,622.81870	2.62282	2,387.00900	2.38701	2,622.819	20.22	0.92	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.72	Call	20.87350	0.02087	30.86400	0.03086	20.873	22.09	0.03	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	16.32160	0.01632	25.29930	0.02530	16.322	22.09	0.03	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			11.88410	11.88410	12.14010	12.14010		15.18	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			11.89360	11.89360	12.14990	12.14990		15.16	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	2,006.37320	2.00637	1,785.16110	1.78516	2,006.373	19.01	0.86	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	21.84000	0.02184	33.25480	0.03325	21.840	22.12	0.03	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	12.64570	0.01265	19.87090	0.01987	12.646	22.12	0.02	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			11.90460	11.90460	12.16130	12.16130		15.15	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	767.47900	0.76748	611.20610	0.61121	767.479	16.07	0.60	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	2,057.73320	2.05773	1,835.97520	1.83598	2,057.733	19.04	0.86	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	17.18820	0.01719	26.50040	0.02650	17.188	22.12	0.03	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			11.91400	11.91400	12.17110	12.17110		15.12	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			11.94200	11.94200	12.19990	12.19990		15.19	0.00	0.00	0	1,766.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,991.20470	1.99120	1,774.98450	1.77498	1,991.205	18.73	0.84	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	30.09390	0.03009	43.98720	0.04399	30.094	22.07	0.04	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	18.27720	0.01828	27.45400	0.02745	18.277	22.07	0.03	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			11.96830	11.96830	12.22710	12.22710		15.13	0.00	2,190,198.90	183	37,571.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	432.06980	0.43207	324.23580	0.32424	432.070	14.75	0.41	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	990.42460	0.99042	822.44890	0.82245	990.425	16.46	0.64	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	1,020.75370	1.02075	850.44460	0.85044	1,020.754	16.54	0.65	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	1,176.75090	1.17675	995.61920	0.99562	1,176.751	16.95	0.69	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	1,505.69040	1.50569	1,308.57860	1.30858	1,505.690	17.72	0.75	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	216.02060	0.21602	0.00000	0.00000	216.021	17.80	0.24	4,326,409.92	1,500	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	168.19880	0.16820	217.85560	0.21786	168.199	18.33	0.19	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	40.35720	0.04036	57.68580	0.05769	40.357	21.91	0.05	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	37.93020	0.03793	54.40320	0.05440	37.930	21.91	0.05	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	34.69780	0.03470	50.01200	0.05001	34.698	21.91	0.04	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	30.32750	0.03033	44.03660	0.04404	30.328	21.91	0.04	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			11.98520	11.98520	12.24460	12.24460		15.22	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,978.91880	1.97892	1,767.25450	1.76725	1,978.919	18.50	0.82	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	36.38140	0.03638	52.83460	0.05283	36.381	21.86	0.05	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	22.44870	0.02245	33.53080	0.03353	22.449	21.86	0.03	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.02690	12.02690	12.28760	12.28760		15.15	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.03310	12.03310	12.29400	12.29400		15.22	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.03620	12.03620	12.29720	12.29720		15.23	0.00	0.00	0	430.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,965.34810	1.96535	1,758.13340	1.75813	1,965.348	18.25	0.79	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	43.29750	0.04330	61.35500	0.06136	43.298	21.57	0.05	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	27.81380	0.02781	40.39570	0.04040	27.814	21.57	0.03	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.04390	12.04390	12.30520	12.30520		15.21	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	535.67350	0.53567	418.88300	0.41888	535.673	14.93	0.44	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	2,015.58480	2.01558	1,807.08230	1.80708	2,015.585	18.29	0.80	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	34.62780	0.03463	49.67450	0.04967	34.628	21.51	0.04	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.05620	12.05620	12.31790	12.31790		15.20	0.00	0.00	0	70.00
\$ / R	On 30/11/2018	Any day expiry			12.08190	12.08190	12.34430	12.34430		15.26	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,954.67470	1.95467	1,751.24540	1.75125	1,954.675	18.07	0.77	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	49.03020	0.04903	67.30540	0.06731	49.030	21.41	0.05	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	31.06650	0.03107	43.61010	0.04361	31.067	21.41	0.04	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			12.09830	12.09830	12.36130	12.36130		15.24	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,823.00920	1.82301	1,625.76300	1.62576	1,823.009	17.79	0.75	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	106.47030	0.10647	127.65520	0.12766	106.470	21.19	0.10	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			12.10280	12.10280	12.36590	12.36590		15.24	0.00	0.00	0	18,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	415.90270	0.41590	321.82570	0.32183	415.903	14.40	0.36	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	528.73540	0.52874	641.59260	0.64159	528.735	15.91	0.44	0.00	0	150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.96	Put	1,263.24370	1.26324	1,088.86350	1.08886	1,263.244	16.71	0.65	0.00	0	23,443.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	252.70710	0.25271	313.82420	0.31382	252.707	17.99	0.24	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.89	Call	146.31320	0.14631	176.99010	0.17699	146.313	19.67	0.14	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	93.05920	0.09306	119.37160	0.11937	93.059	21.29	0.09	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.24	Call	37.21780	0.03722	51.64840	0.05165	37.218	21.29	0.04	0.00	0	23,443.00
\$ / R	On 31/12/2018	Any day expiry			12.12820	12.12820	12.39210	12.39210		15.20	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,943.96450	1.94396	1,744.25960	1.74426	1,943.965	17.88	0.75	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	53.12770	0.05313	71.61330	0.07161	53.128	21.14	0.06	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	33.58570	0.03359	46.22460	0.04622	33.586	21.14	0.04	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			12.19400	12.19400	12.45990	12.45990		15.29	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			12.24520	12.24520	12.51430	12.51430		15.42	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			12.38290	12.38290	12.66140	12.66140		15.79	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future			12.66760	12.66760	12.96570	12.96570		16.17	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	107.09710	0.10710	137.20610	0.13721	107.097	21.23	0.07	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			12.98400	12.98400	13.30400	13.30400		16.78	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			13.06870	13.06870	13.39460	13.39460		16.91	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			13.15710	13.15710	13.48900	13.48900		17.07	0.00	0.00	0	0.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			11.67960	11.67960	11.92770	11.92770		15.02	0.00	0.00	0	360.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			11.82590	11.82590	12.07960	12.07960		15.03	0.00	0.00	0	64.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			11.96830	11.96830	12.22710	12.22710		15.13	0.00	0.00	0	45.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			12.10280	12.10280	12.36590	12.36590		15.24	0.00	0.00	0	3.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			12.38290	12.38290	12.66140	12.66140		15.79	0.00	0.00	0	0.00
£ / R	On 01/03/2018	Any day expiry			16.41520	16.41520	16.46890	16.46890		17.44	0.00	0.00	0	17.00
£ / R	On 15/03/2018	Any day expiry			16.45800	16.45800	16.51160	16.51160		16.97	0.00	0.00	0	38.00
£ / R	On 19/03/2018	Foreign Exchange Future			16.47000	16.47000	16.52420	16.52420		16.77	0.00	152,512,200.00	9,260	207,796.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	680.11870	0.68012	643.98310	0.64398	680.119	17.90	0.72	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 19/03/2018	Foreign Exchange Future	19.00	Call	5.86390	0.00586	7.07370	0.00707	5.864	22.07	0.02	0.00	0	1,500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	2.34600	0.00235	2.66400	0.00266	2.346	26.50	0.01	0.00	0	500.00
£ / R	On 30/04/2018	Any day expiry			16.60030	16.60030	16.65540	16.65540		16.57	0.00	0.00	0	9.00
£ / R	On 18/06/2018	Foreign Exchange Future			16.74200	16.74200	16.79960	16.79960		16.52	0.00	14,297,668.00	854	10,315.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	1,132.39650	1.13240	1,095.24900	1.09525	1,132.396	17.36	0.65	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	43.86520	0.04387	47.03650	0.04704	43.865	20.47	0.05	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future			17.00950	17.00950	17.07220	17.07220		16.44	0.00	0.00	0	13,656.00
£ / R	On 14/12/2018	Foreign Exchange Future			17.26780	17.26780	17.33370	17.33370		16.39	0.00	0.00	0	895.00
£ / R	On 18/03/2019	Foreign Exchange Future			17.54960	17.54960	17.61950	17.61950		16.29	0.00	0.00	0	948.00
£ / R	On 14/06/2019	Foreign Exchange Future			17.81600	17.81600	17.89550	17.89550		16.11	0.00	0.00	0	0.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.10995	0.10995	0.11127	0.11127		17.56	0.00	0.00	0	8,261.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.11203	0.11203	0.11338	0.11338		12.66	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.11414	0.11414	0.11553	0.11553		12.92	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12353	0.12353	0.12527	0.12527		22.71	0.00	0.00	0	0.00
€ / R	On 15/02/2018	Any day expiry			14.53050	14.53050	14.63560	14.63560		15.68	0.00	641,080.00	44	0.00
€ / R	On 28/02/2018	Any day expiry			14.55870	14.55870	14.66990	14.66990		15.12	0.00	0.00	0	337.00
€ / R	On 28/02/2018	Any day expiry	16.41	Put	1,852.02180	1.85202	1,741.89360	1.74189	1,852.022	23.48	1.00	0.00	0	1,647.00
€ / R	On 15/03/2018	Any day expiry			14.60520	14.60520	14.71650	14.71650		15.10	0.00	0.00	0	63.00
€ / R	On 19/03/2018	Foreign Exchange Future			14.61750	14.61750	14.72930	14.72930		14.76	0.00	80,147,752.50	5,483	116,051.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	548.53690	0.54854	472.52300	0.47252	548.537	16.03	0.72	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	587.97220	0.58797	509.63790	0.50964	587.972	16.17	0.74	0.00	0	14,172.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	5.92940	0.00593	7.96710	0.00797	5.929	19.55	0.02	0.00	0	643.00
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	2.90650	0.00291	4.00620	0.00401	2.906	21.44	0.01	0.00	0	620.00
€ / R	On 29/03/2018	Any day expiry			14.64980	14.64980	14.76160	14.76160		14.66	0.00	0.00	0	3.00
€ / R	On 11/04/2018	Any day expiry			14.69180	14.69180	14.80370	14.80370		14.48	0.00	0.00	0	107.00
€ / R	On 30/04/2018	Any day expiry			14.75040	14.75040	14.86340	14.86340		14.30	0.00	0.00	0	16.00
€ / R	On 18/06/2018	Foreign Exchange Future			14.89880	14.89880	15.01520	15.01520		14.24	0.00	15,256,371.20	1,024	16,114.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	66.47580	0.06648	52.83880	0.05284	66.476	12.28	0.12	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	112.04030	0.11204	90.80440	0.09080	112.040	12.70	0.18	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	715.37930	0.71538	644.38970	0.64439	715.379	14.93	0.59	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,672.28290	1.67228	1,575.92460	1.57592	1,672.283	17.09	0.83	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	24.18190	0.02418	27.74450	0.02774	24.182	20.57	0.04	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	5.81190	0.00581	8.11780	0.00812	5.812	22.83	0.01	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.18690	15.18690	15.30790	15.30790		14.32	0.00	3,796,725.00	250	45,425.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	233.10520	0.23311	203.47810	0.20348	233.105	13.05	0.25	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	1,104.45660	1.10446	1,026.00450	1.02600	1,104.457	15.31	0.62	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.00	Put	1,216.06920	1.21607	1,134.16280	1.13416	1,216.069	15.54	0.65	0.00	0	21,525.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	47.76530	0.04777	49.93290	0.04993	47.765	19.52	0.05	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	21.63	Call	8.63950	0.00864	8.99290	0.00899	8.640	19.67	0.01	0.00	0	21,525.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.46900	15.46900	15.59370	15.59370		14.37	0.00	0.00	0	2,962.00
€ / R	On 18/03/2019	Foreign Exchange Future			15.76430	15.76430	15.89430	15.89430		14.56	0.00	0.00	0	1,088.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.03400	16.03400	16.17980	16.17980		14.94	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
10Y STND	On 17/12/2025	Interest Rate Swap	94.00000	94.00000	94.00000	94.78000	94.78000				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap	90.95000	90.95000	90.95000	91.78000	91.78000				0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap	89.66000	89.66000	89.66000	90.51000	90.51000				0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap	91.79000	91.79000	91.79000	92.66000	92.66000				0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap	95.56000	95.56000	95.56000	96.44000	96.44000				0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap	94.09000	94.09000	94.09000	95.00000	95.00000				0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap	96.14000	96.14000	96.14000	97.06000	97.06000				0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap	99.85000	99.85000	99.85000	100.78000	100.78000				0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap	100.18000	100.18000	100.18000	101.12000	101.12000				0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap	95.38000	95.38000	95.38000	96.36000	96.36000				0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap	99.72000	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	99.89000				0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap	100.01000	100.01000	100.01000	100.03000	100.03000				0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap	100.43000	100.43000	100.43000	100.47000	100.47000				0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap	99.42000	99.42000	99.42000	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	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	98.58000				0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.48000	98.48000	98.48000	98.50000	98.50000				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.81000	98.81000	98.81000	98.85000	98.85000				0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.17000	99.17000	99.17000	99.22000	99.22000				0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.49000	99.49000	99.49000	99.56000	99.56000				0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.83000	99.83000	99.83000	99.93000	99.93000				0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap	100.72000	100.72000	100.72000	100.84000	100.84000				0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap	98.42000	98.42000	98.42000	98.56000	98.56000				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	95.76000	95.76000	95.76000	95.99000	95.99000				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	94.94000	94.94000	94.94000	95.20000	95.20000				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	94.08000	94.08000	94.08000	94.39000	94.39000				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	94.21000	94.21000	94.21000	94.55000	94.55000				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.36000	96.36000	96.36000	96.73000	96.73000				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.47000	96.47000	96.47000	96.86000	96.86000				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.62000	97.62000	97.62000	98.05000	98.05000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	99.80000	99.80000	99.80000	100.25000	100.25000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	101.02000	101.02000	101.02000	101.50000	101.50000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	96.09000	96.09000	96.09000	96.60000	96.60000				0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	588.54500	588.54500	588.54500	585.21500	585.21500				0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	684.97500	684.97500	684.97500	677.45100	677.45100				0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	622.11000	622.11000	622.11000	613.76900	613.76900				0.00	55,989,900.00	9	828.00

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
AU\$ / R	On 28/02/2018	Any day expiry		9.24020	9.24020		9.28740	9.28740		13.49	0.00	0.00	0	46.00
AU\$ / R	On 15/03/2018	Any day expiry		9.26040	9.26040		9.30750	9.30750		13.03	0.00	0.00	0	4.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future		9.26570	9.26570		9.31290	9.31290		12.89	0.00	7,421,825.70	801	11,426.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future		9.38380	9.38380		9.43290	9.43290		12.89	0.00	0.00	0	5,799.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future		9.50290	9.50290		9.55400	9.55400		13.10	0.00	0.00	0	400.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future		9.61710	9.61710		9.66930	9.66930		13.46	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future		9.85550	9.85550		9.91580	9.91580		13.29	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future		9.34990	9.34990		9.44840	9.44840		14.24	0.00	934,990.00	100	1,050.00
CAD/ R	On 18/06/2018	Foreign Exchange Future		9.48100	9.48100		9.58200	9.58200		14.19	0.00	0.00	0	300.00
CHF / R	On 19/03/2018	Foreign Exchange Future		12.67470	12.67470		12.76450	12.76450		13.67	0.00	0.00	0	1,215.00
CHF / R	On 18/06/2018	Foreign Exchange Future		12.93240	12.93240		13.02630	13.02630		13.44	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future		13.19540	13.19540		13.29390	13.29390		13.59	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future		14.25230	14.25230		14.38380	14.38380		14.64	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future		1.85580	1.85580		1.87770	1.87770		14.21	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future		1.86900	1.86900		1.89140	1.89140		14.01	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future		1.88260	1.88260		1.90530	1.90530		14.54	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		1.92250	1.92250		1.94580	1.94580		14.76	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future		1.97820	1.97820		1.99310	1.99310		14.88	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future		2.01840	2.01840		2.03380	2.03380		14.88	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future		2.05830	2.05830		2.07420	2.07420		15.14	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.26390	2.26390		2.28680	2.28680		15.92	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future		10.59304	77.86737		10.77939	76.72685			0.00	0.00	0	9,466.00
ES33	On 02/08/2018	Bond Future		10.68653	79.30768		10.87923	78.14664			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

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
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	10.73695		81.15983		10.93872	79.73702			0.00	0.00	0	7,957.00
ES42	On 02/08/2018	Bond Future	10.82665		82.66081		11.03515	81.21228			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	620.26500		620.26500		612.34300	612.34300			0.00	43,418,550.00	7	607.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.49460		1.49460		1.52610	1.52610		15.29	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.51670		1.51670		1.54890	1.54890		14.77	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.53800		1.53800		1.57080	1.57080		15.30	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.65380		1.65380		1.69330	1.69330		16.07	0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	132.02722		132.02722		131.74379	131.74379			0.00	0.00	0	1,033.00
I2025	On 02/08/2018	Bond Future	133.09681		133.09681		132.80910	132.80910			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	100.39527		100.39527		99.90838	99.90838			0.00	0.00	0	1,370.00
I2029	On 02/08/2018	Bond Future	102.25827		102.25827		101.76306	101.76306			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	103.42483		103.42483		103.03641	103.03641			0.00	0.00	0	6,055.00
I2033	On 02/08/2018	Bond Future	105.34401		105.34401		104.94918	104.94918			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	125.44880		125.44880		125.06604	125.06604			0.00	0.00	0	8,991.00
I2038	On 02/08/2018	Bond Future	126.22392		126.22392		125.83492	125.83492			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	116.88458		116.88458		116.43567	116.43567			0.00	0.00	0	10,874.00
I2046	On 02/08/2018	Bond Future	119.05356		119.05356		118.59712	118.59712			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	124.06621		124.06621		123.01031	123.01031			0.00	0.00	0	9,738.00
I2050	On 02/08/2018	Bond Future	124.63566		124.63566		123.56072	123.56072			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	251.23100		251.23100		250.26300	250.26300			0.00	0.00	0	1,146.00
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

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 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			0.11470		0.11470		0.11730	0.11730			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.11390		0.11390		0.11670	0.11670			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future			0.11290		0.11290		0.11590	0.11590			0.00	0.00	0	562.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.10790		0.10790		0.11370	0.11370			0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.50480		1.50480		1.51490	1.51490		15.18	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.52940		1.52940		1.53990	1.53990		14.55	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.55380		1.55380		1.56480	1.56480			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.62770		1.62770		1.64060	1.64060		14.02	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			8.62970		8.62970		8.67400	8.67400		14.19	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			8.73430		8.73430		8.78050	8.78050		14.27	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			8.84070		8.84070		8.88860	8.88860		14.39	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.48460		9.48460		9.55710	9.55710		14.70	0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.23050		1.23050		1.24580	1.24580			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.23970		1.23970		1.25400	1.25400			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.24730		1.24730		1.26130	1.26130			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.33200		1.33200		1.34900	1.34900			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.41020		1.41020		1.38540	1.38540			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.41570		1.41570		1.39070	1.39070			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.42120		1.42120		1.39630	1.39630			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.25150		1.25150		1.23490	1.23490			0.00	2,991,085.00	2,390	4,938.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.25980		1.25980		1.24300	1.24300			0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.26890		1.26890		1.25200	1.25200			0.00	0.00	0	0.00
R / ¥EN	On 19/03/2018	Foreign Exchange Future			9.09460		9.09460	0.10933	8.98740	8.98740		16.32	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.92630		8.92630	0.10933	8.82020	8.82020		17.16	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	3,367.47600		0.33675	0.10933	3,824.57760	0.38246	3,367.476	17.20	0.46	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.76120		8.76120	0.10933	8.65580	8.65580		17.47	0.00	0.00	0	0.00
R186	On 03/05/2018	Bond Future			8.24859		117.65864		8.43566	116.42884		6.60	0.00	1,670,046,736.16	14,194	188,943.00
R186	On 03/05/2018	Bond Future	8.00	Call	692.56000		0.69256		381.18000	0.38118	692.560	6.29	0.32	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	8.40	Call	1,958.24000		1.95824		1,292.15000	1.29215	1,958.240	6.54	0.62	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	8.70	Put	422.68000		0.42268		744.93000	0.74493	422.680	6.76	0.20	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.85	Put	268.49000		0.26849		498.57000	0.49857	268.490	6.88	0.14	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	9.30	Call	6,748.82000		6.74882		5,587.51000	5.58751	6,748.820	7.22	0.96	0.00	0	1,120.00

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	9.72	Put	10.10000		0.01010		25.74000	0.02574	10.100	7.37	0.01	0.00	0	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	8.71000		0.00871		22.51000	0.02251	8.710	7.37	0.01	0.00	0	3,200.00
R186	On 02/08/2018	Bond Future			8.28171		114.53460		8.47691	113.28295		7.11	0.00	67,689,948.60	591	191.00
R186	On 02/08/2018	Bond Future	7.50	Call	438.09000		0.43809		269.50000	0.26950	438.090	6.57	0.17	0.00	0	1,470.00
R186	On 02/08/2018	Bond Future	8.25	Call	2,061.42000		2.06142		1,506.42000	1.50642	2,061.420	6.97	0.49	0.00	0	1,470.00
R186	On 01/11/2018	Bond Future			8.30989		116.69128		8.51408	115.41467		7.05	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	1,726.06000		1.72606		1,289.08000	1.28908	1,726.060	6.81	0.38	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	3,241.82000		3.24182		2,571.42000	2.57142	3,241.820	7.03	0.57	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	991.62000		0.99162		1,323.03000	1.32303	991.620	7.39	0.23	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			301.94418		301.94418		300.92040	300.92040			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			237.64832		237.64832		237.09011	237.09011		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			7.51055		102.38873		7.68953	101.67548		4.14	0.00	0.00	0	66,216.00
R2023	On 03/05/2018	Bond Future	9.19	Put	0.59000		0.00059		1.99000	0.00199	0.590	4.60	0.00	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			8.76802		96.56364		8.95387	95.28095		11.92	0.00	103,323,094.80	1,070	90,336.00
R2030	On 02/08/2018	Bond Future			8.81404		94.34415		9.00646	93.03841		12.16	0.00	8,113,596.90	86	127.00
R2030	On 02/08/2018	Bond Future	8.51	Call	2,297.56000		2.29756		1,806.56000	1.80656	2,297.560	12.57	0.41	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	3,479.64000		3.47964		2,814.17000	2.81417	3,479.640	12.35	0.55	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	1,337.70000		1.33770		1,728.49000	1.72849	1,337.700	12.42	0.27	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			8.98412		95.07987		9.15939	93.77312		10.02	0.00	7,606,389.60	80	63,028.00
R2032	On 02/08/2018	Bond Future			9.03003		96.83845		9.21094	95.50830		10.36	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			9.16387		99.18740		9.35423	97.61879		14.29	0.00	7,934,992.00	80	61,024.00
R2035	On 02/08/2018	Bond Future			9.21076		101.02216		9.40699	99.42527		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
R2037	On 03/05/2018	Bond Future			9.25757		95.57259		9.45304	93.95841		11.47	0.00	95,572,590.00	1,000	44,874.00
R2037	On 02/08/2018	Bond Future			9.30905		93.08441		9.51049	91.44115		12.43	0.00	16,662,109.39	179	731.00
R2037	On 31/01/2037	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
R204	On 03/05/2018	Bond Future			6.66020		103.82281		6.86076	103.70167		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			9.31224		99.49697		9.51787	97.66581		12.03	0.00	182,079,455.10	1,830	39,680.00
R2040	On 03/05/2018	Bond Future	9.00	Call	993.15000		0.99315		550.60000	0.55060	993.150	11.54	0.30	0.00	0	1,500.00
R2040	On 03/05/2018	Bond Future	10.00	Call	6,332.58000		6.33258		4,839.30000	4.83930	6,332.580	12.64	0.86	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			9.36328		96.83104		9.57509	94.96674		13.05	0.00	18,301,066.56	189	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			9.34084		96.59818		9.54118	94.78046		12.67	0.00	2,704,749.04	28	23,424.00
R2044	On 02/08/2018	Bond Future			9.39011		94.00376		9.59629	92.15318		13.76	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			9.31089		95.99288		9.51098	94.11710		13.17	0.00	98,968,659.28	1,031	97,810.00
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			6.74396		103.04372		6.93029	102.74974		1.08	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			7.06107		99.88914		7.24455	99.41953		2.25	0.00	0.00	0	35,914.00
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			9.15178		75.32248		9.33664	74.03524		12.04	0.00	27,417,382.72	364	79,229.00
R209	On 03/05/2018	Bond Future	8.95	Call	1,012.96000		1.01296		616.35000	0.61635	1,012.960	11.73	0.37	0.00	0	1,321.00
R209	On 03/05/2018	Bond Future	9.19	Call	1,787.92000		1.78792		1,187.13000	1.18713	1,787.920	11.98	0.54	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.30	Call	2,227.30000		2.22730		1,532.05000	1.53205	2,227.300	12.10	0.61	0.00	0	1,321.00
R209	On 03/05/2018	Bond Future	9.47	Put	801.59000		0.80159		1,256.76000	1.25676	801.590	12.32	0.29	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.75	Call	4,440.75000		4.44075		3,424.94000	3.42494	4,440.750	12.68	0.84	0.00	0	435.00
R209	On 03/05/2018	Bond Future	9.77	Put	370.83000		0.37083		631.45000	0.63145	370.830	12.71	0.16	0.00	0	250.00
R209	On 03/05/2018	Bond Future	10.00	Put	194.88000		0.19488		353.00000	0.35300	194.880	13.00	0.09	0.00	0	11,067.00
R209	On 03/05/2018	Bond Future	10.22	Put	101.61000		0.10161		194.87000	0.19487	101.610	13.28	0.05	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	14.37000		0.01437		33.05000	0.03305	14.370	13.32	0.01	0.00	0	435.00
R209	On 02/08/2018	Bond Future			9.19480		76.71565		9.38481	75.40520		12.55	0.00	50,555,613.35	659	816.00
R209	On 02/08/2018	Bond Future	9.66	Call	4,457.74000		4.45774		3,592.29000	3.59229	4,457.740	12.71	0.70	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	546.52000		0.54652		775.87000	0.77587	546.520	13.27	0.15	0.00	0	435.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 02/08/2018	Bond Future	10.84	Put	164.65000		0.16465		252.21000	0.25221	164.650	13.56	0.05	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.23638		75.01125		9.43195	73.67529		13.16	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	9.94	Put	1,493.39000		1.49339		1,893.84000	1.89384	1,493.390	13.57	0.27	0.00	0	255.00
R209	On 01/11/2018	Bond Future	9.97	Put	1,441.92000		1.44192		1,832.00000	1.83200	1,441.920	13.59	0.26	0.00	0	255.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future			186.71026		186.71026		185.90303	185.90303			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			154.08199		154.08199		153.49743	153.49743			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			8.84367		87.32641		9.01875	86.13960		9.79	0.00	6,986,112.80	80	45,358.00
R213	On 02/08/2018	Bond Future			8.88409		88.94181		9.06478	87.73369		10.17	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			9.28558		74.98580		9.48556	73.52650		12.86	0.00	0.00	0	47,218.00
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			21,762.21000		21,762.21000		21,985.12000	21,985.12000			0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future			8.91320		8.91320		9.01980	9.01980		13.23	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future			9.04500		9.04500		9.15490	9.15490		13.22	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future			9.17460		9.17460		9.28630	9.28630		13.25	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future			9.89080		9.89080		10.03640	10.03640		14.02	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future			3.07290		3.07290		3.09950	3.09950		12.57	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future			3.02890		3.02890		3.05600	3.05600		12.80	0.00	0.00	0	4,540.00
TRY / R	On 17/09/2018	Foreign Exchange Future			2.98740		2.98740		3.01200	3.01200		13.05	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future			2.93890		2.93890		3.00120	3.00120		14.07	0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future			1.18240		1.18240		1.20760	1.20760			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future			1.16550		1.16550		1.19080	1.19080			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future			1.14770		1.14770		1.17260	1.17260			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 14/06/2019	Foreign Exchange Future	1.21640	1.21640	1.21640	1.21640			0.00	0.00	0	0.00
Total for Derivatives :											7,433,509,555.43	622,569	6 726 333.00
Grand Total:											7,433,509,555.43	622,569	6 726 333.00