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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 16/02/2018

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 16/02/2018	Any day expiry	11.64380	11.64380		11.63780	11.63780		9.28	0.00	232,876,000.00	20,000	0.00	
\$ / R	On 22/02/2018	Any day expiry	11.64730	11.64730		11.63590	11.63590		15.94	0.00	0.00	0	0.00	
\$ / R	On 28/02/2018	Any day expiry	11.65800	11.65800		11.64660	11.64660		15.36	0.00	0.00	0	4,771.00	
\$ / R	On 28/02/2018	Any day expiry	11.65	Put	125.52930	0.12553	138.89540	0.13890	125.529	15.36	0.48	0.00	0	100.00
\$ / R	On 28/02/2018	Any day expiry	11.86	Put	260.70080	0.26070	276.28860	0.27629	260.701	16.06	0.72	0.00	0	340.00
\$ / R	On 28/02/2018	Any day expiry	11.87	Put	268.25510	0.26826	283.86880	0.28387	268.255	16.09	0.73	0.00	0	1,300.00
\$ / R	On 28/02/2018	Any day expiry	11.92	Call	45.27800	0.04528	49.53430	0.04953	45.278	16.26	0.23	0.00	0	1,300.00
\$ / R	On 28/02/2018	Any day expiry	11.96	Call	37.87330	0.03787	42.07210	0.04207	37.873	16.39	0.20	0.00	0	340.00
\$ / R	On 28/02/2018	Any day expiry	12.50	Call	3.92670	0.00393	4.87410	0.00487	3.927	19.52	0.03	0.00	0	3,450.00
\$ / R	On 28/02/2018	Any day expiry	13.80	Call	0.03180	0.00003	0.03280	0.00003	0.032	26.37	0.00	0.00	0	8,500.00
\$ / R	On 28/02/2018	Any day expiry	14.18	Put	2,522.03430	2.52203	2,533.43330	2.53343	2,522.034	30.45	1.00	0.00	0	2,186.00
\$ / R	On 01/03/2018	Any day expiry	11.65980	11.65980		11.64830	11.64830		15.31	0.00	0.00	0	0.00	
\$ / R	On 02/03/2018	Any day expiry	11.66160	11.66160		11.65010	11.65010		15.29	0.00	0.00	0	0.00	
\$ / R	On 02/03/2018	Any day expiry	13.40	Put	1,738.60390	1.73860	1,750.20890	1.75021	1,738.604	23.49	1.00	0.00	0	100,000.00
\$ / R	On 09/03/2018	Any day expiry	11.67390	11.67390		11.66220	11.66220		15.07	0.00	0.00	0	0.00	
\$ / R	On 09/03/2018	Any day expiry	11.80	Call	120.68050	0.12068	123.58060	0.12358	120.680	15.73	0.40	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 15/03/2018	Any day expiry		11.68450	11.68450		11.67270	11.67270		15.12	0.00	0.00	0	6,945.00
\$ / R	On 19/03/2018	Foreign Exchange Future		11.69160	11.69160		11.67960	11.67960		14.95	0.00	883,440,679.20	75,562	830,378.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.45	Put	95.10570	0.09511	103.50210	0.10350	95.106	14.29	0.30	0.00	0	2,250.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.50	Put	113.47170	0.11347	122.70050	0.12270	113.472	14.42	0.34	0.00	0	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.60	Put	156.41030	0.15641	167.19660	0.16720	156.410	14.69	0.42	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.67	Put	191.35980	0.19136	0.00000	0.00000	191.360	14.87	0.47	110,765,758.40	20,000	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.80	Put	268.33700	0.26834	282.51710	0.28252	268.337	15.36	0.57	0.00	0	90,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.99	Put	402.31920	0.40232	417.72740	0.41773	402.319	16.12	0.70	0.00	0	40,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	409.94740	0.40995	425.39430	0.42539	409.947	16.16	0.70	0.00	0	227,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.20	Put	572.11960	0.57212	587.88910	0.58789	572.120	16.97	0.80	0.00	0	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.25	Put	615.07260	0.61507	630.82160	0.63082	615.073	17.17	0.82	0.00	0	3,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	711.68430	0.71168	726.97700	0.72698	711.684	17.55	0.86	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	747.48070	0.74748	762.75190	0.76275	747.481	17.67	0.87	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.47	Call	32.65140	0.03265	35.84530	0.03585	32.651	17.87	0.11	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	838.62060	0.83862	853.76950	0.85377	838.621	17.96	0.89	0.00	0	25,380.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.55	Call	26.55530	0.02656	29.61590	0.02962	26.555	18.11	0.09	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Call	17.98770	0.01799	20.71150	0.02071	17.988	18.55	0.07	0.00	0	11,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Put	1,026.38770	1.02639	1,041.11150	1.04111	1,026.388	18.55	0.93	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.82	Put	1,141.56290	1.14156	1,155.91180	1.15591	1,141.563	18.90	0.95	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	1,258.02280	1.25802	1,271.75660	1.27176	1,258.023	19.24	0.96	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.95	Call	9.37470	0.00937	11.06450	0.01106	9.375	19.27	0.04	0.00	0	13,200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Call	8.22880	0.00823	9.71230	0.00971	8.229	19.42	0.03	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	1,316.62880	1.31663	1,330.11230	1.33011	1,316.629	19.42	0.97	0.00	0	95,146.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Call	4.90240	0.00490	5.76080	0.00576	4.902	19.99	0.02	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Put	1,513.30240	1.51330	1,526.16080	1.52616	1,513.302	19.99	0.98	0.00	0	1,073.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	1,533.05680	1.53306	1,545.86760	1.54587	1,533.057	20.05	0.98	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	1,562.71200	1.56271	1,575.45590	1.57546	1,562.712	20.13	0.98	0.00	0	2,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.32	Put	1,632.00650	1.63201	1,644.61240	1.64461	1,632.006	20.33	0.99	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.35	Call	3.34170	0.00334	3.89600	0.00390	3.342	20.42	0.01	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	1,691.49720	1.69150	1,704.00350	1.70400	1,691.497	20.50	0.99	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	1,711.34470	1.71134	1,723.82110	1.72382	1,711.345	20.56	0.99	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	1,810.69130	1.81069	1,823.04010	1.82304	1,810.691	20.85	0.99	0.00	0	17,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	2.29130	0.00229	2.64010	0.00264	2.291	20.85	0.01	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	1,910.18830	1.91019	1,922.44020	1.92244	1,910.188	21.14	0.99	0.00	0	98,694.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.66	Call	1.54360	0.00154	1.74930	0.00175	1.544	21.31	0.01	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.70	Call	1.40040	0.00140	1.57940	0.00158	1.400	21.42	0.01	0.00	0	25,150.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.74	Put	2,049.67110	2.04967	2,061.82640	2.06183	2,049.671	21.54	0.99	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	1.21130	0.00121	1.35570	0.00136	1.211	21.59	0.01	0.00	0	4,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.79	Call	1.12710	0.00113	1.25640	0.00126	1.127	21.68	0.00	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.84	Put	2,149.40040	2.14940	2,161.50720	2.16151	2,149.400	21.82	1.00	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	2,219.24780	2.21925	2,231.32860	2.23133	2,219.248	22.02	1.00	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Put	2,239.20890	2.23921	2,251.28330	2.25128	2,239.209	22.08	1.00	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Call	0.80890	0.00081	0.88330	0.00088	0.809	22.08	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.95	Put	2,259.17200	2.25917	2,271.24030	2.27124	2,259.172	22.14	1.00	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/03/2018	Foreign Exchange Future	13.98	Put	2,289.11990	2.28912	2,301.17980	2.30118	2,289.120	22.22	1.00	0.00	0	200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	0.68730	0.00069	0.74230	0.00074	0.687	22.28	0.00	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.02	Call	0.65620	0.00066	0.74240	0.00074	0.656	22.34	0.00	0.00	0	55.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05	Put	2,359.01250	2.35901	2,371.14280	2.37114	2,359.013	22.43	1.00	0.00	0	500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.07	Call	0.61020	0.00061	0.74310	0.00074	0.610	22.57	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.12	Call	0.60700	0.00061	0.74450	0.00074	0.607	22.95	0.00	0.00	0	4,951.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.16	Put	2,469.00480	2.46900	2,481.14610	2.48115	2,469.005	23.25	1.00	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	2,489.00390	2.48900	2,501.14700	2.50115	2,489.004	23.40	1.00	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Call	0.60300	0.00060	0.74800	0.00075	0.603	23.55	0.00	0.00	0	73.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.22	Put	2,529.00230	2.52900	2,541.14910	2.54115	2,529.002	23.70	1.00	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.44	Call	0.60000	0.00060	0.76720	0.00077	0.600	25.35	0.00	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	0.60010	0.00060	0.76830	0.00077	0.600	25.42	0.00	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	2,799.00080	2.79900	2,811.17270	2.81117	2,799.001	25.72	1.00	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Call	0.60110	0.00060	0.77380	0.00077	0.601	25.80	0.00	0.00	0	10,490.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	2,809.00110	2.80900	2,821.17380	2.82117	2,809.001	25.80	1.00	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	2,829.00150	2.82900	2,841.17620	2.84118	2,829.002	25.95	1.00	0.00	0	850.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.54	Call	0.60210	0.00060	0.77870	0.00078	0.602	26.10	0.00	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.57	Call	0.60300	0.00060	0.78240	0.00078	0.603	26.33	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.60	Call	0.60410	0.00060	0.78640	0.00079	0.604	26.55	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	0.61170	0.00061	0.80860	0.00081	0.612	27.68	0.00	0.00	0	25,047.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	0.61940	0.00062	0.82730	0.00083	0.619	28.50	0.00	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	0.62260	0.00062	0.83460	0.00083	0.623	28.80	0.00	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	0.62350	0.00062	0.83640	0.00084	0.624	28.88	0.00	0.00	0	18,718.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	0.63160	0.00063	0.85390	0.00085	0.632	29.55	0.00	0.00	0	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	0.64290	0.00064	0.87690	0.00088	0.643	30.38	0.00	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	0.56210	0.00056	0.68020	0.00068	0.562	31.05	0.00	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	0.33960	0.00034	0.41790	0.00042	0.340	31.05	0.00	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	0.30660	0.00031	0.37860	0.00038	0.307	31.05	0.00	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	0.25610	0.00026	0.31820	0.00032	0.256	31.05	0.00	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	0.18750	0.00019	0.23540	0.00024	0.188	31.05	0.00	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	0.08230	0.00008	0.10630	0.00011	0.082	31.05	0.00	0.00	0	13,176.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	0.05330	0.00005	0.06980	0.00007	0.053	31.05	0.00	0.00	0	225,000.00
\$ / R	On 22/03/2018	Any day expiry			11.69670	11.69670	11.68460	11.68460		15.00	0.00	0.00	0	30,000.00
\$ / R	On 22/03/2018	Any day expiry	12.00	Call	112.38900	0.11239	115.56830	0.11557	112.389	16.18	0.31	0.00	0	20,000.00
\$ / R	On 29/03/2018	Any day expiry			11.70840	11.70840	11.69630	11.69630		14.94	0.00	0.00	0	1,199.00
\$ / R	On 29/03/2018	Any day expiry	13.00	Call	16.97840	0.01698	18.99690	0.01900	16.978	19.12	0.05	0.00	0	4,000.00
\$ / R	On 16/04/2018	Any day expiry			11.73860	11.73860	11.72630	11.72630		14.89	0.00	0.00	0	54.00
\$ / R	On 24/04/2018	Any day expiry			11.75160	11.75160	11.73920	11.73920		14.88	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			11.75320	11.75320	11.74080	11.74080		14.88	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	3,249.86970	3.24987	3,262.12300	3.26212	3,249.870	23.05	0.99	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	0.92490	0.00092	0.75450	0.00075	0.925	24.14	0.00	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			11.76110	11.76110	11.74870	11.74870		14.81	0.00	0.00	0	506.00
\$ / R	On 30/04/2018	Any day expiry	11.70	Put	277.97210	0.27797	291.51020	0.29151	277.972	14.70	0.46	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	12.10	Call	195.34800	0.19535	198.79890	0.19880	195.348	15.89	0.36	0.00	0	400.00

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\$ / R	On 30/04/2018	Any day expiry	13.80	Put	2,053.86120	2.05386	2,068.71020	2.06871	2,053.861	19.59	0.96	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	2.55590	0.00256	2.38340	0.00238	2.556	22.91	0.01	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	1.16400	0.00116	1.05310	0.00105	1.164	23.08	0.00	0.00	0	500.00
\$ / R	On 09/05/2018	Any day expiry			11.77550	11.77550	11.76290	11.76290		14.76	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	1,058.60580	1.05861	1,075.06060	1.07506	1,058.606	17.57	0.82	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	2,104.45860	2.10446	2,119.42350	2.11942	2,104.459	19.79	0.95	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	1.29660	0.00130	1.26190	0.00126	1.297	21.80	0.00	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			11.77860	11.77860	11.76600	11.76600		14.78	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			11.78340	11.78340	11.77080	11.77080		14.85	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	1,067.36440	1.06736	1,083.81150	1.08381	1,067.364	17.50	0.81	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	2,725.95970	2.72596	2,739.31950	2.73932	2,725.960	20.58	0.98	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	1.14050	0.00114	1.05240	0.00105	1.140	21.39	0.00	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			11.78500	11.78500	11.77230	11.77230		14.86	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry			11.78980	11.78980	11.77710	11.77710		14.88	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry	12.00	Put	480.83180	0.48083	496.66910	0.49667	480.832	15.46	0.58	0.00	0	76,000.00
\$ / R	On 31/05/2018	Any day expiry			11.81020	11.81020	11.79750	11.79750		14.85	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	2,029.12780	2.02913	2,044.43450	2.04443	2,029.128	19.51	0.93	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	3.01020	0.00301	3.01660	0.00302	3.010	20.13	0.01	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	1.27120	0.00127	1.27830	0.00128	1.271	20.13	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			11.83850	11.83850	11.82590	11.82590		14.93	0.00	7,837,087.00	662	228,487.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	79.70080	0.07970	85.47850	0.08548	79.701	13.31	0.16	0.00	0	60,750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	128.09450	0.12809	136.29130	0.13629	128.095	13.60	0.23	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	236.23860	0.23624	247.71510	0.24772	236.239	14.19	0.35	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	357.58140	0.35758	370.62690	0.37063	357.581	14.72	0.45	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	506.51290	0.50651	521.28800	0.52129	506.513	15.31	0.54	0.00	0	22,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	586.70980	0.58671	601.84200	0.60184	586.710	15.62	0.59	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	600.53920	0.60054	615.71980	0.61572	600.539	15.67	0.59	0.00	0	155,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Call	299.03920	0.29904	301.61980	0.30162	299.039	15.67	0.41	0.00	0	8,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	607.49880	0.60750	622.70530	0.62271	607.499	15.70	0.60	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.24	Call	270.03850	0.27004	272.82350	0.27282	270.038	15.93	0.38	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	678.80240	0.67880	694.20400	0.69420	678.802	15.95	0.63	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	715.54730	0.71555	731.02580	0.73103	715.547	16.08	0.64	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	791.06170	0.79106	806.64760	0.80665	791.062	16.34	0.67	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	207.31790	0.20732	210.32690	0.21033	207.318	16.58	0.30	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	868.81790	0.86882	884.42690	0.88443	868.818	16.58	0.70	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	1,072.14370	1.07214	1,088.21640	1.08822	1,072.144	17.17	0.76	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	1,251.67860	1.25168	1,267.93480	1.26793	1,251.679	17.67	0.80	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	1,286.63120	1.28663	1,302.90650	1.30291	1,286.631	17.76	0.81	0.00	0	22,728.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	1,330.62580	1.33063	1,346.44210	1.34644	1,330.626	17.88	0.81	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	1,436.47210	1.43647	1,452.28390	1.45228	1,436.472	18.10	0.83	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	1,463.21500	1.46321	1,479.02160	1.47902	1,463.215	18.16	0.84	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	1,553.11000	1.55311	1,568.88720	1.56889	1,553.110	18.34	0.85	0.00	0	25,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	86.96320	0.08696	90.11750	0.09012	86.963	18.43	0.14	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,699.10190	1.69910	1,714.79740	1.71480	1,699.102	18.64	0.87	0.00	0	5,183.00

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	13.48	Put	1,717.51940	1.71752	1,733.20130	1.73320	1,717.519	18.67	0.87	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,735.97170	1.73597	1,751.64090	1.75164	1,735.972	18.71	0.88	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,866.04820	1.86605	1,881.61450	1.88161	1,866.048	18.97	0.89	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,969.26290	1.96926	1,984.73770	1.98474	1,969.263	19.18	0.90	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	2,016.44030	2.01644	2,031.87140	2.03187	2,016.440	19.27	0.91	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	2,025.89490	2.02589	2,041.31660	2.04132	2,025.895	19.29	0.91	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	2,044.82090	2.04482	2,060.22490	2.06022	2,044.821	19.32	0.91	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	2,054.29210	2.05429	2,069.68780	2.06969	2,054.292	19.34	0.91	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	2,111.24320	2.11124	2,126.58260	2.12658	2,111.243	19.45	0.91	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	2,206.58590	2.20659	2,221.83070	2.22183	2,206.586	19.64	0.92	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	2,302.41100	2.30241	2,317.56060	2.31756	2,302.411	19.82	0.93	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	2,445.90380	2.44590	2,460.82910	2.46083	2,445.904	19.98	0.94	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	21.97920	0.02198	26.01190	0.02601	21.979	19.80	0.04	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	16.24020	0.01624	20.79170	0.02079	16.240	19.69	0.03	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	13.65810	0.01366	18.34800	0.01835	13.658	19.62	0.03	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	9.73020	0.00973	14.45320	0.01445	9.730	19.50	0.02	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	7.94680	0.00795	12.58170	0.01258	7.947	19.43	0.02	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	7.51420	0.00751	12.11410	0.01211	7.514	19.41	0.02	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	6.46090	0.00646	10.94960	0.01095	6.461	19.36	0.01	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	5.54180	0.00554	9.89540	0.00990	5.542	19.31	0.01	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	4.33030	0.00433	8.25370	0.00825	4.330	19.25	0.01	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	3.83930	0.00384	7.43850	0.00744	3.839	19.25	0.01	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	3.64530	0.00365	7.11280	0.00711	3.645	19.25	0.01	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	2.31100	0.00231	4.80020	0.00480	2.311	19.25	0.01	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	1.18520	0.00119	2.70090	0.00270	1.185	19.25	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	0.78870	0.00079	1.90300	0.00190	0.789	19.25	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	0.74560	0.00075	1.81350	0.00181	0.746	19.25	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.64160	0.00064	1.59390	0.00159	0.642	19.25	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.60630	0.00061	1.51830	0.00152	0.606	19.25	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.47370	0.00047	1.22850	0.00123	0.474	19.25	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.28160	0.00028	0.78640	0.00079	0.282	19.25	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.24090	0.00024	0.68800	0.00069	0.241	19.25	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.15930	0.00016	0.48280	0.00048	0.159	19.25	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.11350	0.00011	0.36120	0.00036	0.113	19.25	0.00	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			11.85580	11.85580	11.84320	11.84320		14.95	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	2,009.99680	2.01000	2,025.36010	2.02536	2,009.997	19.19	0.89	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	8.92770	0.00893	11.64800	0.01165	8.928	20.97	0.02	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	4.50000	0.00450	6.14100	0.00614	4.500	20.97	0.01	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			11.86050	11.86050	11.84790	11.84790		14.91	0.00	0.00	0	100.00
\$ / R	On 06/07/2018	Any day expiry			11.86680	11.86680	11.85420	11.85420		14.93	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	565.76180	0.56576	580.11600	0.58012	565.762	15.46	0.55	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	86.96560	0.08697	89.92900	0.08993	86.966	18.74	0.13	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	77.15500	0.07715	80.00690	0.08001	77.155	18.97	0.12	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			11.88880	11.88880	11.87630	11.87630		15.02	0.00	0.00	0	1,800.00

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 24/07/2018	Any day expiry			11.89510	11.89510		11.88250	11.88250		15.00	0.00	0.00	0	500.00
\$ / R	14.19	Put	On 24/07/2018	Any day expiry	2,359.84200	2.35984	2,374.99560	2.37500	2,359.842	19.54	0.90	0.00	0	1,500.00			
\$ / R	14.45	Put	On 24/07/2018	Any day expiry	2,607.60530	2.60761	2,622.81870	2.62282	2,607.605	19.98	0.92	0.00	0	1,500.00			
\$ / R	15.72	Call	On 24/07/2018	Any day expiry	18.55840	0.01856	20.87350	0.02087	18.558	21.66	0.03	0.00	0	1,500.00			
\$ / R	15.94	Call	On 24/07/2018	Any day expiry	14.38470	0.01438	16.32160	0.01632	14.385	21.66	0.02	0.00	0	1,500.00			
\$ / R			On 25/07/2018	Any day expiry	11.89660	11.89660	11.88410	11.88410		15.00	0.00	0.00	0	70.00			
\$ / R			On 31/07/2018	Any day expiry	11.90610	11.90610	11.89360	11.89360		14.99	0.00	0.00	0	1,853.00			
\$ / R	13.80	Put	On 31/07/2018	Any day expiry	1,991.00610	1.99101	2,006.37320	2.00637	1,991.006	18.81	0.87	0.00	0	1,000.00			
\$ / R	15.82	Call	On 31/07/2018	Any day expiry	19.67480	0.01967	21.84000	0.02184	19.675	21.74	0.03	0.00	0	500.00			
\$ / R	16.32	Call	On 31/07/2018	Any day expiry	11.19300	0.01119	12.64570	0.01265	11.193	21.74	0.02	0.00	0	500.00			
\$ / R			On 07/08/2018	Any day expiry	11.91710	11.91710	11.90460	11.90460		14.98	0.00	0.00	0	0.00			
\$ / R	12.32	Put	On 07/08/2018	Any day expiry	753.02440	0.75302	767.47900	0.76748	753.024	15.90	0.60	0.00	0	1,880.00			
\$ / R	13.86	Put	On 07/08/2018	Any day expiry	2,042.37550	2.04238	2,057.73320	2.05773	2,042.375	18.84	0.87	0.00	0	1,880.00			
\$ / R	16.18	Call	On 07/08/2018	Any day expiry	15.51340	0.01551	17.18820	0.01719	15.513	21.77	0.02	0.00	0	1,880.00			
\$ / R			On 13/08/2018	Any day expiry	11.92650	11.92650	11.91400	11.91400		14.95	0.00	0.00	0	70.00			
\$ / R			On 31/08/2018	Any day expiry	11.95420	11.95420	11.94200	11.94200		15.05	0.00	0.00	0	1,766.00			
\$ / R	13.80	Put	On 31/08/2018	Any day expiry	1,976.04390	1.97604	1,991.20470	1.99120	1,976.044	18.55	0.84	0.00	0	1,000.00			
\$ / R	16.05	Call	On 31/08/2018	Any day expiry	27.93270	0.02793	30.09390	0.03009	27.933	21.77	0.04	0.00	0	500.00			
\$ / R	16.57	Call	On 31/08/2018	Any day expiry	16.75590	0.01676	18.27720	0.01828	16.756	21.77	0.02	0.00	0	500.00			
\$ / R			On 17/09/2018	Foreign Exchange Future	11.98000	11.98000	11.96830	11.96830		15.10	0.00	107,820.00	9	37,571.00			
\$ / R	11.75	Put	On 17/09/2018	Foreign Exchange Future	421.43010	0.42143	432.06980	0.43207	421.430	14.62	0.41	0.00	0	73,314.00			
\$ / R	12.61	Put	On 17/09/2018	Foreign Exchange Future	976.85730	0.97686	990.42460	0.99042	976.857	16.32	0.64	0.00	0	5,300.00			
\$ / R	12.65	Put	On 17/09/2018	Foreign Exchange Future	1,007.05200	1.00705	1,020.75370	1.02075	1,007.052	16.40	0.65	0.00	0	1,550.00			
\$ / R	12.85	Put	On 17/09/2018	Foreign Exchange Future	1,162.46910	1.16247	1,176.75090	1.17675	1,162.469	16.80	0.69	0.00	0	750.00			
\$ / R	13.25	Put	On 17/09/2018	Foreign Exchange Future	1,491.40280	1.49140	1,505.69040	1.50569	1,491.403	17.58	0.75	0.00	0	73,314.00			
\$ / R	13.30	Call	On 17/09/2018	Foreign Exchange Future	213.37370	0.21337	216.02060	0.21602	213.374	17.65	0.24	0.00	0	1,500.00			
\$ / R	13.65	Call	On 17/09/2018	Foreign Exchange Future	165.26160	0.16526	168.19880	0.16820	165.262	18.17	0.19	0.00	0	1,464.00			
\$ / R	15.97	Call	On 17/09/2018	Foreign Exchange Future	37.86850	0.03787	40.35720	0.04036	37.868	21.64	0.05	0.00	0	5,300.00			
\$ / R	16.04	Call	On 17/09/2018	Foreign Exchange Future	35.54150	0.03554	37.93020	0.03793	35.542	21.64	0.05	0.00	0	1,550.00			
\$ / R	16.14	Call	On 17/09/2018	Foreign Exchange Future	32.44720	0.03245	34.69780	0.03470	32.447	21.64	0.04	0.00	0	750.00			
\$ / R	16.29	Call	On 17/09/2018	Foreign Exchange Future	28.27370	0.02827	30.32750	0.03033	28.274	21.64	0.04	0.00	0	73,314.00			
\$ / R			On 28/09/2018	Any day expiry	11.99660	11.99660	11.98520	11.98520		15.10	0.00	0.00	0	1,295.00			
\$ / R	13.80	Put	On 28/09/2018	Any day expiry	1,964.50600	1.96451	1,978.91880	1.97892	1,964.506	18.33	0.82	0.00	0	1,000.00			
\$ / R	16.25	Call	On 28/09/2018	Any day expiry	34.14420	0.03414	36.38140	0.03638	34.144	21.59	0.04	0.00	0	500.00			
\$ / R	16.80	Call	On 28/09/2018	Any day expiry	20.84680	0.02085	22.44870	0.02245	20.847	21.59	0.03	0.00	0	500.00			
\$ / R			On 25/10/2018	Any day expiry	12.03760	12.03760	12.02690	12.02690		15.15	0.00	0.00	0	70.00			
\$ / R			On 29/10/2018	Any day expiry	12.04370	12.04370	12.03310	12.03310		15.13	0.00	0.00	0	225.00			
\$ / R			On 31/10/2018	Any day expiry	12.04670	12.04670	12.03620	12.03620		15.14	0.00	0.00	0	430.00			
\$ / R	13.80	Put	On 31/10/2018	Any day expiry	1,952.01460	1.95201	1,965.34810	1.96535	1,952.015	18.12	0.79	0.00	0	1,000.00			
\$ / R	16.47	Call	On 31/10/2018	Any day expiry	40.91330	0.04091	43.29750	0.04330	40.913	21.33	0.05	0.00	0	500.00			
\$ / R	17.02	Call	On 31/10/2018	Any day expiry	26.05050	0.02605	27.81380	0.02781	26.051	21.33	0.03	0.00	0	500.00			
\$ / R			On 05/11/2018	Any day expiry	12.05430	12.05430	12.04390	12.04390		15.12	0.00	0.00	0	0.00			
\$ / R	11.90	Put	On 05/11/2018	Any day expiry	526.80970	0.52681	535.67350	0.53567	526.810	14.85	0.43	0.00	0	1,880.00			
\$ / R	13.86	Put	On 05/11/2018	Any day expiry	2,002.29950	2.00230	2,015.58480	2.01558	2,002.300	18.16	0.80	0.00	0	1,880.00			

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	32.59520	0.03260	34.62780	0.03463	32.595	21.28	0.04	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.06640	12.06640	12.05620	12.05620		15.12	0.00	0.00	0	70.00
\$ / R	On 30/11/2018	Any day expiry			12.09180	12.09180	12.08190	12.08190		15.19	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,941.99700	1.94200	1,954.67470	1.95467	1,941.997	17.95	0.77	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	46.46350	0.04646	49.03020	0.04903	46.464	21.18	0.05	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	29.18290	0.02918	31.06650	0.03107	29.183	21.18	0.03	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			12.10800	12.10800	12.09830	12.09830		15.17	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,810.74130	1.81074	1,823.00920	1.82301	1,810.741	17.68	0.75	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	102.46180	0.10246	106.47030	0.10647	102.462	20.97	0.10	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			12.11250	12.11250	12.10280	12.10280		15.17	0.00	0.00	0	18,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	409.90150	0.40990	415.90270	0.41590	409.902	14.37	0.36	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	528.43850	0.52844	528.73540	0.52874	528.438	15.84	0.44	0.00	0	150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.96	Put	1,252.05860	1.25206	1,263.24370	1.26324	1,252.059	16.62	0.65	0.00	0	23,443.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	249.92610	0.24993	252.70710	0.25271	249.926	17.87	0.23	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.89	Call	142.69850	0.14270	146.31320	0.14631	142.699	19.50	0.14	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	89.27690	0.08928	93.05920	0.09306	89.277	21.07	0.09	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.24	Call	35.10900	0.03511	37.21780	0.03722	35.109	21.07	0.04	0.00	0	23,443.00
\$ / R	On 31/12/2018	Any day expiry			12.13760	12.13760	12.12820	12.12820		15.21	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,931.95470	1.93195	1,943.96450	1.94396	1,931.955	17.77	0.76	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	50.04580	0.05005	53.12770	0.05313	50.046	20.88	0.05	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	31.33150	0.03133	33.58570	0.03359	31.332	20.88	0.04	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			12.20260	12.20260	12.19400	12.19400		15.24	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			12.25310	12.25310	12.24520	12.24520		15.37	0.00	612,655.00	50	50.00
\$ / R	On 14/06/2019	Foreign Exchange Future			12.38920	12.38920	12.38290	12.38290		15.72	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future			12.67060	12.67060	12.66760	12.66760		16.08	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	101.79550	0.10180	107.09710	0.10710	101.795	21.01	0.07	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			12.98260	12.98260	12.98400	12.98400		16.70	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			13.06610	13.06610	13.06870	13.06870		16.83	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			13.15340	13.15340	13.15710	13.15710		16.99	0.00	0.00	0	0.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			11.69160	11.69160	11.67960	11.67960		14.95	0.00	23,383.20	2	360.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			11.83850	11.83850	11.82590	11.82590		14.93	0.00	0.00	0	64.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			11.98000	11.98000	11.96830	11.96830		15.10	0.00	0.00	0	45.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			12.11250	12.11250	12.10280	12.10280		15.17	0.00	0.00	0	3.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			12.38920	12.38920	12.38290	12.38290		15.72	0.00	0.00	0	0.00
£ / R	On 01/03/2018	Any day expiry			16.37630	16.37630	16.41520	16.41520		17.26	0.00	0.00	0	17.00
£ / R	On 15/03/2018	Any day expiry			16.41940	16.41940	16.45800	16.45800		16.78	0.00	0.00	0	38.00
£ / R	On 19/03/2018	Foreign Exchange Future			16.43170	16.43170	16.47000	16.47000		16.67	0.00	8,429,462.10	513	207,791.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	700.81830	0.70082	680.11870	0.68012	700.818	17.74	0.74	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	19.00	Call	4.46540	0.00447	5.86390	0.00586	4.465	21.92	0.01	0.00	0	1,500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	2.06220	0.00206	2.34600	0.00235	2.062	26.83	0.01	0.00	0	500.00
£ / R	On 30/04/2018	Any day expiry			16.56190	16.56190	16.60030	16.60030		16.45	0.00	0.00	0	9.00
£ / R	On 18/06/2018	Foreign Exchange Future			16.70330	16.70330	16.74200	16.74200		16.46	0.00	0.00	0	10,315.00

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	17.50	Put	1,153.83430	1.15383	1,132.39650	1.13240	1,153.834	17.32	0.66	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	40.19710	0.04020	43.86520	0.04387	40.197	20.40	0.05	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future			16.97010	16.97010	17.00950	17.00950		16.43	0.00	0.00	0	13,656.00
£ / R	On 14/12/2018	Foreign Exchange Future			17.22570	17.22570	17.26780	17.26780		16.39	0.00	0.00	0	895.00
£ / R	On 18/03/2019	Foreign Exchange Future			17.50480	17.50480	17.54960	17.54960		16.29	0.00	0.00	0	948.00
£ / R	On 14/06/2019	Foreign Exchange Future			17.76880	17.76880	17.81600	17.81600		16.10	0.00	0.00	0	0.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.11018	0.11018	0.10995	0.10995		17.79	0.00	0.00	0	8,261.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.11226	0.11226	0.11203	0.11203		12.75	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.11437	0.11437	0.11414	0.11414		12.64	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12370	0.12370	0.12353	0.12353		22.37	0.00	0.00	0	0.00
€ / R	On 28/02/2018	Any day expiry			14.51780	14.51780	14.55870	14.55870		14.32	0.00	0.00	0	337.00
€ / R	On 28/02/2018	Any day expiry	16.41	Put	1,892.66270	1.89266	1,852.02180	1.85202	1,892.663	23.89	1.00	0.00	0	1,647.00
€ / R	On 15/03/2018	Any day expiry			14.56470	14.56470	14.60520	14.60520		14.55	0.00	0.00	0	63.00
€ / R	On 19/03/2018	Foreign Exchange Future			14.57720	14.57720	14.61750	14.61750		14.25	0.00	272,870,606.80	18,719	109,966.00
€ / R	On 19/03/2018	Foreign Exchange Future	14.62	Put	267.26280	0.26726	0.00000	0.00000	267.263	14.45	0.52	151,899,568.80	20,000	10,000.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	569.96030	0.56996	548.53690	0.54854	569.960	15.70	0.75	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	610.59130	0.61059	587.97220	0.58797	610.591	15.84	0.77	0.00	0	14,172.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	4.98210	0.00498	5.92940	0.00593	4.982	19.75	0.02	0.00	0	643.00
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	2.34170	0.00234	2.90650	0.00291	2.342	21.57	0.01	0.00	0	620.00
€ / R	On 29/03/2018	Any day expiry			14.60920	14.60920	14.64980	14.64980		14.25	0.00	0.00	0	3.00
€ / R	On 11/04/2018	Any day expiry			14.65120	14.65120	14.69180	14.69180		14.14	0.00	0.00	0	107.00
€ / R	On 30/04/2018	Any day expiry			14.71020	14.71020	14.75040	14.75040		14.04	0.00	0.00	0	16.00
€ / R	On 18/06/2018	Foreign Exchange Future			14.85820	14.85820	14.89880	14.89880		14.08	0.00	0.00	0	16,114.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	71.67870	0.07168	66.47580	0.06648	71.679	12.33	0.13	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	118.55530	0.11856	112.04030	0.11204	118.555	12.70	0.19	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	735.14500	0.73514	715.37930	0.71538	735.145	14.86	0.60	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,701.23920	1.70124	1,672.28290	1.67228	1,701.239	16.93	0.84	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	23.21050	0.02321	24.18190	0.02418	23.211	20.72	0.03	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	5.63620	0.00564	5.81190	0.00581	5.636	23.01	0.01	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.14360	15.14360	15.18690	15.18690		14.23	0.00	0.00	0	45,425.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	243.07940	0.24308	233.10520	0.23311	243.079	13.06	0.25	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	1,128.08650	1.12809	1,104.45660	1.10446	1,128.086	15.27	0.63	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.00	Put	1,240.78090	1.24078	1,216.06920	1.21607	1,240.781	15.49	0.66	0.00	0	21,525.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	36.07630	0.03608	47.76530	0.04777	36.076	18.73	0.04	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	21.63	Call	5.41630	0.00542	8.63950	0.00864	5.416	18.77	0.01	0.00	0	21,525.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.42210	15.42210	15.46900	15.46900		14.29	0.00	0.00	0	2,962.00
€ / R	On 18/03/2019	Foreign Exchange Future			15.71440	15.71440	15.76430	15.76430		14.49	0.00	181,029,888.00	11,520	1,088.00
€ / R	On 14/06/2019	Foreign Exchange Future			15.98140	15.98140	16.03400	16.03400		14.89	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			93.41000	93.41000	94.00000	94.00000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			90.34000	90.34000	90.95000	90.95000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			89.03000	89.03000	89.66000	89.66000			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 21/09/2026	Interest Rate Swap		91.16000	91.16000		91.79000	91.79000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		94.93000	94.93000		95.56000	95.56000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap		93.44000	93.44000		94.09000	94.09000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap		95.49000	95.49000		96.14000	96.14000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap		99.20000	99.20000		99.85000	99.85000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap		99.52000	99.52000		100.18000	100.18000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap		94.69000	94.69000		95.38000	95.38000			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap		99.72000	99.72000		99.72000	99.72000			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap		99.89000	99.89000		99.89000	99.89000			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap		100.01000	100.01000		100.01000	100.01000			0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap		100.42000	100.42000		100.43000	100.43000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap		99.39000	99.39000		99.42000	99.42000			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		99.01000	99.01000		99.01000	99.01000			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		98.58000	98.58000		98.58000	98.58000			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		98.48000	98.48000		98.48000	98.48000			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		98.80000	98.80000		98.81000	98.81000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		99.14000	99.14000		99.17000	99.17000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap		99.45000	99.45000		99.49000	99.49000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap		99.78000	99.78000		99.83000	99.83000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap		100.66000	100.66000		100.72000	100.72000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap		98.34000	98.34000		98.42000	98.42000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		95.60000	95.60000		95.76000	95.76000			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		94.76000	94.76000		94.94000	94.94000			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		93.87000	93.87000		94.08000	94.08000			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		93.97000	93.97000		94.21000	94.21000			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		96.10000	96.10000		96.36000	96.36000			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap		96.18000	96.18000		96.47000	96.47000			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap		97.31000	97.31000		97.62000	97.62000			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap		99.46000	99.46000		99.80000	99.80000			0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap		100.66000	100.66000		101.02000	101.02000			0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap		95.70000	95.70000		96.09000	96.09000			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future		590.22900	590.22900		588.54500	588.54500			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future		690.10200	690.10200		684.97500	684.97500			0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future		628.59500	628.59500		622.11000	622.11000			0.00	50,287,600.00	8	824.00
AU\$ / R	On 28/02/2018	Any day expiry		9.22890	9.22890		9.24020	9.24020		13.12	0.00	0.00	0	46.00
AU\$ / R	On 15/03/2018	Any day expiry		9.24930	9.24930		9.26040	9.26040		12.81	0.00	0.00	0	4.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future		9.25470	9.25470		9.26570	9.26570		12.67	0.00	11,568,375.00	1,250	11,176.00

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 18/06/2018	Foreign Exchange Future	9.37310		9.37310		9.38380	9.38380		12.60	0.00	2,343,275.00	250	5,549.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.49100		9.49100		9.50290	9.50290		12.99	0.00	0.00	0	400.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.60300		9.60300		9.61710	9.61710		13.39	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	9.83710		9.83710		9.85550	9.85550		13.22	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	9.32650		9.32650		9.34990	9.34990		13.85	0.00	8,860,175.00	950	900.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.45780		9.45780		9.48100	9.48100		13.92	0.00	0.00	0	300.00
CHF / R	On 19/03/2018	Foreign Exchange Future	12.66400		12.66400		12.67470	12.67470		13.17	0.00	0.00	0	1,215.00
CHF / R	On 18/06/2018	Foreign Exchange Future	12.92170		12.92170		12.93240	12.93240		13.16	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.18290		13.18290		13.19540	13.19540		13.61	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.23060		14.23060		14.25230	14.25230		14.58	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	1.85470		1.85470		1.85580	1.85580		13.93	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.86810		1.86810		1.86900	1.86900		13.77	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.88150		1.88150		1.88260	1.88260		14.39	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	1.91980		1.91980		1.92250	1.92250		14.71	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future	1.97310		1.97310		1.97820	1.97820		14.67	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.01310		2.01310		2.01840	2.01840		14.68	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.05280		2.05280		2.05830	2.05830		15.02	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.25430		2.25430		2.26390	2.26390		15.86	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	10.45320		78.73996		10.59304	77.86737			0.00	0.00	0	9,466.00
ES33	On 02/08/2018	Bond Future	10.54183		80.19692		10.68653	79.30768			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	10.57147		82.35940		10.73695	81.15983			0.00	0.00	0	7,957.00

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
ES42	On 02/08/2018	Bond Future		10.65562	83.88312		10.82665	82.66081			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		626.40500	626.40500		620.26500	620.26500			0.00	0.00	0	607.00
HK\$/R	On 19/03/2018	Foreign Exchange Future		1.49590	1.49590		1.49460	1.49460		15.02	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future		1.51810	1.51810		1.51670	1.51670		14.56	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.53940	1.53940		1.53800	1.53800		15.17	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.65380	1.65380		1.65380	1.65380		15.99	0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future		132.26828	132.26828		132.02722	132.02722			0.00	0.00	0	1,033.00
I2025	On 02/08/2018	Bond Future		133.34328	133.34328		133.09681	133.09681			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		100.68436	100.68436		100.39527	100.39527			0.00	0.00	0	1,370.00
I2029	On 02/08/2018	Bond Future		102.55339	102.55339		102.25827	102.25827			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		104.21566	104.21566		103.42483	103.42483			0.00	0.00	0	6,055.00
I2033	On 02/08/2018	Bond Future		106.15034	106.15034		105.34401	105.34401			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		126.42879	126.42879		125.44880	125.44880			0.00	0.00	0	8,991.00
I2038	On 02/08/2018	Bond Future		127.22272	127.22272		126.22392	126.22392			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		118.73408	118.73408		116.88458	116.88458			0.00	0.00	0	10,874.00
I2046	On 02/08/2018	Bond Future		120.93798	120.93798		119.05356	119.05356			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		125.13352	125.13352		124.06621	124.06621			0.00	0.00	0	9,738.00
I2050	On 02/08/2018	Bond Future		125.72362	125.72362		124.63566	124.63566			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		252.50000	252.50000		251.23100	251.23100			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
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

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
KES / R	On 19/03/2018	Foreign Exchange Future			0.11480		0.11480		0.11470	0.11470			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.11420		0.11420		0.11390	0.11390			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future			0.11410		0.11410		0.11290	0.11290			0.00	0.00	0	562.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.10530		0.10530		0.10790	0.10790			0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.51050		1.51050		1.50480	1.50480		14.87	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.53530		1.53530		1.52940	1.52940		14.99	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.55940		1.55940		1.55380	1.55380			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.63230		1.63230		1.62770	1.62770		14.25	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			8.63730		8.63730		8.62970	8.62970		14.07	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			8.74240		8.74240		8.73430	8.73430		14.05	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			8.84800		8.84800		8.84070	8.84070		14.25	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.48240		9.48240		9.48460	9.48460		14.60	0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.23350		1.23350		1.23050	1.23050			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.24170		1.24170		1.23970	1.23970			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.24840		1.24840		1.24730	1.24730			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.33100		1.33100		1.33200	1.33200			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.40540		1.40540		1.41020	1.41020			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.41090		1.41090		1.41570	1.41570			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.41650		1.41650		1.42120	1.42120			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.24680		1.24680		1.25150	1.25150			0.00	5,797,620.00	4,650	4,948.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.25510		1.25510		1.25980	1.25980			0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.26410		1.26410		1.26890	1.26890			0.00	0.00	0	0.00
R / ¥EN	On 19/03/2018	Foreign Exchange Future			9.07560		9.07560	0.10957	9.09460	9.09460		16.44	0.00	0.00	0	0.00
R / ¥EN	On 19/03/2018	Foreign Exchange Future	9.07	Call	1,749.48620		0.17495	0.10957	0.00000	0.00000	1,749.486	16.32	0.51	119,685,325.95	23,400	11,700.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.90780		8.90780	0.10957	8.92630	8.92630		17.02	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	3,411.25550		0.34113	0.10957	3,367.47600	0.33675	3,411.255	17.06	0.47	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.74320		8.74320	0.10957	8.76120	8.76120		17.28	0.00	0.00	0	0.00
R186	On 03/05/2018	Bond Future			8.13431		118.41861		8.24859	117.65864		6.60	0.00	1,998,906,136.80	16,880	189,261.00
R186	On 03/05/2018	Bond Future	8.00	Call	957.46000		0.95746		692.56000	0.69256	957.460	6.29	0.40	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	8.40	Call	2,449.56000		2.44956		1,958.24000	1.95824	2,449.560	6.54	0.70	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	8.70	Put	283.63000		0.28363		422.68000	0.42268	283.630	6.76	0.15	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.85	Put	173.95000		0.17395		268.49000	0.26849	173.950	6.88	0.10	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	9.30	Call	7,484.35000		7.48435		6,748.82000	6.74882	7,484.350	7.22	0.98	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.72	Put	5.28000		0.00528		10.10000	0.01010	5.280	7.37	0.00	0.00	0	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	4.51000		0.00451		8.71000	0.00871	4.510	7.37	0.00	0.00	0	3,200.00
R186	On 02/08/2018	Bond Future			8.16228		115.30945		8.28171	114.53460		7.11	0.00	0.00	0	191.00

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 02/08/2018	Bond Future	7.50	Call	576.94000		0.57694		438.09000	0.43809	576.940	6.57	0.20	0.00	0	1,470.00
R186	On 02/08/2018	Bond Future	8.25	Call	2,460.06000		2.46006		2,061.42000	2.06142	2,460.060	6.97	0.55	0.00	0	1,470.00
R186	On 01/11/2018	Bond Future			8.18512		117.48074		8.30989	116.69128		7.05	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	2,040.03000		2.04003		1,726.06000	1.72606	2,040.030	6.81	0.43	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	3,701.07000		3.70107		3,241.82000	3.24182	3,701.070	7.03	0.61	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	820.17000		0.82017		991.62000	0.99162	820.170	7.39	0.20	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			303.57671		303.57671		301.94418	301.94418			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			237.62578		237.62578		237.64832	237.64832		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			7.42648		102.72590		7.51055	102.38873		4.14	0.00	0.00	0	66,216.00
R2023	On 03/05/2018	Bond Future	9.19	Put	0.31000		0.00031		0.59000	0.00059	0.310	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			8.62869		97.54095		8.76802	96.56364		11.92	0.00	0.00	0	90,336.00
R2030	On 02/08/2018	Bond Future			8.66966		95.34018		8.81404	94.34415		12.16	0.00	0.00	0	127.00
R2030	On 02/08/2018	Bond Future	8.51	Call	2,724.46000		2.72446		2,297.56000	2.29756	2,724.460	12.57	0.46	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	4,042.56000		4.04256		3,479.64000	3.47964	4,042.560	12.35	0.60	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	1,086.40000		1.08640		1,337.70000	1.33770	1,086.400	12.42	0.23	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			8.84500		96.13560		8.98412	95.07987		10.02	0.00	0.00	0	63,028.00
R2032	On 02/08/2018	Bond Future			8.88631		97.91434		9.03003	96.83845		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			9.02499		100.35599		9.16387	99.18740		14.29	0.00	0.00	0	61,024.00
R2035	On 02/08/2018	Bond Future			9.06751		102.21304		9.21076	101.02216		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			9.11870		96.74592		9.25757	95.57259		11.47	0.00	0.00	0	44,874.00
R2037	On 02/08/2018	Bond Future			9.16587		94.28001		9.30905	93.08441		12.43	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			6.65670		103.82493		6.66020	103.82281		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

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/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			9.14785		101.00169		9.31224	99.49697		12.03	0.00	0.00	0	39,680.00
R2040	On 03/05/2018	Bond Future	9.00	Call	1,514.53000		1.51453		993.15000	0.99315	1,514.530	11.54	0.41	0.00	0	1,500.00
R2040	On 03/05/2018	Bond Future	10.00	Call	7,661.08000		7.66108		6,332.58000	6.33258	7,661.080	12.64	0.91	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			9.19391		98.36426		9.36328	96.83104		13.05	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			9.16635		98.23062		9.34084	96.59818		12.67	0.00	0.00	0	23,424.00
R2044	On 02/08/2018	Bond Future			9.21051		95.66708		9.39011	94.00376		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			9.13663		97.68109		9.31089	95.99288		13.17	0.00	1,465,216,350.00	15,000	91,985.00
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			6.65463		103.18507		6.74396	103.04372		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			6.96982		100.12372		7.06107	99.88914		2.25	0.00	16,520,413.80	165	35,947.00
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			9.01318		76.30950		9.15178	75.32248		12.04	0.00	124,155,556.50	1,627	79,229.00
R209	On 03/05/2018	Bond Future	8.95	Call	1,416.13000		1.41613		1,012.96000	1.01296	1,416.130	11.73	0.47	0.00	0	1,321.00
R209	On 03/05/2018	Bond Future	9.19	Call	2,353.41000		2.35341		1,787.92000	1.78792	2,353.410	11.98	0.63	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.30	Call	2,862.02000		2.86202		2,227.30000	2.22730	2,862.020	12.10	0.70	0.00	0	1,321.00
R209	On 03/05/2018	Bond Future	9.47	Put	543.53000		0.54353		801.59000	0.80159	543.530	12.32	0.22	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.75	Call	5,285.64000		5.28564		4,440.75000	4.44075	5,285.640	12.68	0.89	0.00	0	435.00
R209	On 03/05/2018	Bond Future	9.77	Put	235.11000		0.23511		370.83000	0.37083	235.110	12.71	0.11	0.00	0	250.00
R209	On 03/05/2018	Bond Future	10.00	Put	117.54000		0.11754		194.88000	0.19488	117.540	13.00	0.06	0.00	0	11,067.00
R209	On 03/05/2018	Bond Future	10.22	Put	58.54000		0.05854		101.61000	0.10161	58.540	13.28	0.03	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	7.13000		0.00713		14.37000	0.01437	7.130	13.32	0.00	0.00	0	435.00
R209	On 02/08/2018	Bond Future			9.05226		77.72142		9.19480	76.71565		12.55	0.00	0.00	0	816.00
R209	On 02/08/2018	Bond Future	9.66	Call	5,182.79000		5.18279		4,457.74000	4.45774	5,182.790	12.71	0.75	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	410.23000		0.41023		546.52000	0.54652	410.230	13.27	0.12	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	116.37000		0.11637		164.65000	0.16465	116.370	13.56	0.04	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.08981		76.03604		9.23638	75.01125		13.16	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	9.94	Put	1,232.50000		1.23250		1,493.39000	1.49339	1,232.500	13.57	0.23	0.00	0	255.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 01/11/2018	Bond Future	9.97	Put	1,188.30000		1.18830	1,441.92000	1.44192	1,188.300		13.59	0.22	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			187.52067		187.52067	186.71026	186.71026				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			154.35195		154.35195	154.08199	154.08199				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			8.70470		88.28455	8.84367	87.32641			9.79	0.00	0.00	0	45,358.00
R213	On 02/08/2018	Bond Future			8.74055		89.91823	8.88409	88.94181			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			9.12160		76.21778	9.28558	74.98580			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			21,734.08000		21,734.08000	21,762.21000	21,762.21000				0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future			8.91940		8.91940	8.91320	8.91320			12.96	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future			9.05230		9.05230	9.04500	9.04500			12.99	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future			9.18090		9.18090	9.17460	9.17460			13.21	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future			9.88810		9.88810	9.89080	9.89080			13.92	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future			3.09290		3.09290	3.07290	3.07290			12.09	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future			3.05120		3.05120	3.02890	3.02890			12.43	0.00	0.00	0	4,540.00
TRY / R	On 17/09/2018	Foreign Exchange Future			3.00890		3.00890	2.98740	2.98740			12.78	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future			2.98190		2.98190	2.93890	2.93890			13.96	0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future			1.18090		1.18090	1.18240	1.18240				0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future			1.16440		1.16440	1.16550	1.16550				0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future			1.14640		1.14640	1.14770	1.14770				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

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
Total for Derivatives :											5,653,233,736.55	231,217	6 735 177.00
Grand Total:											5,653,233,736.55	231,217	6 735 177.00