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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 20/02/2018

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 22/02/2018	Any day expiry	11.74680	11.74680		11.68930	11.68930		20.22	0.00	0.00	0	0.00
\$ / R	On 28/02/2018	Any day expiry	11.75590	11.75590		11.70000	11.70000		16.04	0.00	0.00	0	4,771.00
\$ / R	On 28/02/2018	Any day expiry	11.65	Put	68.77230	0.06877	94.85480	0.09485	68.772	16.49	0.35	0	100.00
\$ / R	On 28/02/2018	Any day expiry	11.86	Put	175.20640	0.17521	219.33810	0.21934	175.206	16.60	0.64	0	340.00
\$ / R	On 28/02/2018	Any day expiry	11.87	Put	182.04940	0.18205	226.71150	0.22671	182.049	16.65	0.65	0	1,300.00
\$ / R	On 28/02/2018	Any day expiry	11.92	Call	53.86450	0.05386	45.01520	0.04502	53.864	16.91	0.29	0	1,300.00
\$ / R	On 28/02/2018	Any day expiry	11.96	Call	44.46620	0.04447	37.22680	0.03723	44.466	17.12	0.25	0	340.00
\$ / R	On 28/02/2018	Any day expiry	12.50	Call	3.09380	0.00309	3.05810	0.00306	3.094	20.66	0.02	0	3,450.00
\$ / R	On 28/02/2018	Any day expiry	13.80	Call	0.02990	0.00003	0.02910	0.00003	0.030	30.67	0.00	0	8,500.00
\$ / R	On 28/02/2018	Any day expiry	14.18	Put	2,424.11760	2.42412	2,480.02470	2.48002	2,424.118	34.31	1.00	0	2,186.00
\$ / R	On 01/03/2018	Any day expiry	11.75770	11.75770		11.70180	11.70180		15.90	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry	11.75940	11.75940		11.70350	11.70350		15.80	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry	13.40	Put	1,640.75840	1.64076	1,696.64700	1.69665	1,640.758	25.69	1.00	0	100,000.00
\$ / R	On 09/03/2018	Any day expiry	11.77190	11.77190		11.71580	11.71580		15.04	0.00	0.00	0	0.00
\$ / R	On 09/03/2018	Any day expiry	11.80	Call	141.24560	0.14125	125.29990	0.12530	141.246	15.26	0.48	0	20,000.00
\$ / R	On 15/03/2018	Any day expiry	11.78250	11.78250		11.72640	11.72640		14.72	0.00	16,339,553.50	1,387	6,278.00

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		11.78960	11.78960		11.73340	11.73340		14.69	0.00	512,800,441.60	43,496	830,065.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.45 Put	54.56210	0.05456		74.22320	0.07422	54.562	13.82	0.21	0.00	0	2,250.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.50 Put	67.92300	0.06792		90.24300	0.09024	67.923	13.94	0.25	0.00	0	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.60 Put	100.92510	0.10093		128.63360	0.12863	100.925	14.19	0.33	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.67 Put	129.22770	0.12923		160.62780	0.16063	129.228	14.37	0.39	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.80 Put	193.25960	0.19326		232.18240	0.23218	193.260	14.69	0.50	0.00	0	90,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.99 Put	316.24860	0.31625		362.26350	0.36226	316.249	15.53	0.65	0.00	0	40,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00 Put	323.43310	0.32343		369.74720	0.36975	323.433	15.57	0.65	0.00	0	227,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.20 Put	479.00090	0.47900		529.95600	0.52996	479.001	16.45	0.77	0.00	0	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.25 Put	520.87110	0.52087		572.64200	0.57264	520.871	16.67	0.79	0.00	0	3,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36 Put	616.20060	0.61620		669.30380	0.66930	616.201	17.16	0.84	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40 Put	651.79920	0.65180		704.97220	0.70497	651.799	17.33	0.85	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.47 Call	34.08650	0.03409		31.78680	0.03179	34.087	17.54	0.12	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50 Put	741.74540	0.74175		795.91140	0.79591	741.745	17.63	0.88	0.00	0	25,380.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.55 Call	27.24220	0.02724		25.59660	0.02560	27.242	17.79	0.10	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70 Call	17.82240	0.01782		17.00990	0.01701	17.822	18.24	0.07	0.00	0	11,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70 Put	928.22240	0.92822		983.60990	0.98361	928.222	18.24	0.93	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.82 Put	1,043.06570	1.04307		1,098.85590	1.09886	1,043.066	18.61	0.95	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94 Put	1,159.39800	1.15940		1,215.43590	1.21544	1,159.398	18.97	0.96	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.95 Call	8.74570	0.00875		8.59880	0.00860	8.746	19.00	0.04	0.00	0	13,200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00 Call	7.58630	0.00759		7.51120	0.00751	7.586	19.16	0.03	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00 Put	1,217.98630	1.21799		1,274.11120	1.27411	1,217.986	19.16	0.97	0.00	0	95,146.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20 Call	4.39360	0.00439		4.39430	0.00439	4.394	19.82	0.02	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20 Put	1,414.79360	1.41479		1,470.99430	1.47099	1,414.794	19.82	0.98	0.00	0	373.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22 Put	1,434.56280	1.43456		1,490.76720	1.49077	1,434.563	19.89	0.98	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25 Put	1,464.24000	1.46424		1,520.44900	1.52045	1,464.240	19.99	0.98	0.00	0	2,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.32 Put	1,533.58440	1.53358		1,589.80100	1.58980	1,533.584	20.22	0.99	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.35 Call	2.94060	0.00294		2.95920	0.00296	2.941	20.32	0.01	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38 Put	1,593.11630	1.59312		1,649.33650	1.64934	1,593.116	20.42	0.99	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40 Put	1,612.97700	1.61298		1,669.19780	1.66920	1,612.977	20.48	0.99	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50 Put	1,712.38480	1.71238		1,768.60720	1.76861	1,712.385	20.82	0.99	0.00	0	17,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50 Call	1.98480	0.00198		2.00720	0.00201	1.985	20.82	0.01	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60 Put	1,811.93530	1.81194		1,868.15640	1.86816	1,811.935	21.15	0.99	0.00	0	98,694.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.66 Call	1.31890	0.00132		1.33870	0.00134	1.319	21.35	0.01	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.70 Call	1.19290	0.00119		1.21170	0.00121	1.193	21.48	0.01	0.00	0	25,150.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.74 Put	1,951.47980	1.95148		2,007.69750	2.00770	1,951.480	21.61	1.00	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76 Call	1.02760	0.00103		1.04470	0.00104	1.028	21.68	0.00	0.00	0	4,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.79 Call	0.95440	0.00095		0.97070	0.00097	0.954	21.78	0.00	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.84 Put	2,051.24460	2.05124		2,107.45940	2.10746	2,051.245	21.95	1.00	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91 Put	2,121.11320	2.12111		2,177.32610	2.17733	2,121.113	22.18	1.00	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93 Put	2,141.07990	2.14108		2,197.29220	2.19729	2,141.080	22.25	1.00	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93 Call	0.67990	0.00068		0.69220	0.00069	0.680	22.25	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.95 Put	2,161.04830	2.16105		2,217.26000	2.21726	2,161.048	22.31	1.00	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.98 Put	2,191.00380	2.19100		2,247.21470	2.24721	2,191.004	22.41	1.00	0.00	0	200.00

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	14.00	Call	0.57600	0.00058	0.58640	0.00059	0.576	22.48	0.00	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.02	Call	0.54960	0.00055	0.55960	0.00056	0.550	22.54	0.00	0.00	0	55.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05	Put	2,260.91240	2.26091	2,317.12170	2.31712	2,260.912	22.64	1.00	0.00	0	500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.07	Call	0.48910	0.00049	0.49800	0.00050	0.489	22.71	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.12	Call	0.43600	0.00044	0.46760	0.00047	0.436	22.88	0.00	0.00	0	4,951.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.16	Put	2,370.80800	2.37081	2,427.07360	2.42707	2,370.808	23.06	1.00	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	2,390.81110	2.39081	2,447.07670	2.44708	2,390.811	23.24	1.00	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Call	0.41420	0.00041	0.47990	0.00048	0.414	23.41	0.00	0.00	0	73.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.22	Put	2,430.81740	2.43082	2,487.08310	2.48708	2,430.817	23.59	1.00	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.44	Call	0.45540	0.00046	0.52220	0.00052	0.455	25.52	0.00	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	0.45730	0.00046	0.52410	0.00052	0.457	25.61	0.00	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	2,700.86490	2.70086	2,757.13190	2.75713	2,700.865	25.96	1.00	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Call	0.46680	0.00047	0.53390	0.00053	0.467	26.05	0.00	0.00	0	10,490.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	2,710.86680	2.71087	2,767.13390	2.76713	2,710.867	26.05	1.00	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	2,730.87070	2.73087	2,787.13790	2.78714	2,730.871	26.23	1.00	0.00	0	850.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.54	Call	0.47470	0.00047	0.54200	0.00054	0.475	26.40	0.00	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.57	Call	0.48070	0.00048	0.54820	0.00055	0.481	26.67	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.60	Call	0.48680	0.00049	0.55460	0.00055	0.487	26.93	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	0.51900	0.00052	0.58790	0.00059	0.519	28.25	0.00	0.00	0	25,047.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	0.54440	0.00054	0.61440	0.00061	0.544	29.22	0.00	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	0.55400	0.00055	0.62430	0.00062	0.554	29.57	0.00	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	0.55650	0.00056	0.62690	0.00063	0.556	29.66	0.00	0.00	0	18,718.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	0.57900	0.00058	0.65030	0.00065	0.579	30.45	0.00	0.00	0	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	0.60790	0.00061	0.68040	0.00068	0.608	31.41	0.00	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	0.64990	0.00065	0.72420	0.00072	0.650	32.73	0.00	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	0.51640	0.00052	0.50040	0.00050	0.516	33.52	0.00	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	0.46790	0.00047	0.45390	0.00045	0.468	33.52	0.00	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	0.39340	0.00039	0.38230	0.00038	0.393	33.52	0.00	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	0.29120	0.00029	0.28390	0.00028	0.291	33.52	0.00	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	0.13150	0.00013	0.12940	0.00013	0.132	33.52	0.00	0.00	0	13,176.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	0.08640	0.00009	0.08550	0.00009	0.086	33.52	0.00	0.00	0	225,000.00
\$ / R	On 22/03/2018	Any day expiry			11.79490	11.79490	11.73870	11.73870		14.75	0.00	0.00	0	30,000.00
\$ / R	On 22/03/2018	Any day expiry	12.00	Call	125.26900	0.12527	114.80980	0.11481	125.269	15.60	0.36	0.00	0	20,000.00
\$ / R	On 29/03/2018	Any day expiry			11.80660	11.80660	11.75030	11.75030		14.70	0.00	0.00	0	1,199.00
\$ / R	On 29/03/2018	Any day expiry	13.00	Call	17.81510	0.01782	16.99060	0.01699	17.815	19.01	0.06	0.00	0	4,000.00
\$ / R	On 16/04/2018	Any day expiry			11.83660	11.83660	11.78030	11.78030		14.65	0.00	0.00	0	54.00
\$ / R	On 24/04/2018	Any day expiry			11.84990	11.84990	11.79350	11.79350		14.65	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			11.85150	11.85150	11.79520	11.79520		14.66	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	3,151.36810	3.15137	3,207.62680	3.20763	3,151.368	22.85	0.99	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	1.03930	0.00104	0.88660	0.00089	1.039	24.51	0.00	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			11.85960	11.85960	11.80340	11.80340		14.59	0.00	0.00	0	506.00
\$ / R	On 30/04/2018	Any day expiry	11.70	Put	218.71460	0.21871	250.27660	0.25028	218.715	14.27	0.40	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	12.10	Call	213.70980	0.21371	201.36460	0.20136	213.710	15.39	0.39	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	1,955.71330	1.95571	2,011.68350	2.01168	1,955.713	19.35	0.96	0.00	0	1,000.00

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\$ / R	On 30/04/2018	Any day expiry	15.23	Call	2.46070	0.00246	2.37440	0.00237	2.461	22.78	0.01	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	1.23370	0.00123	1.11590	0.00112	1.234	23.24	0.00	0.00	0	500.00
\$ / R	On 09/05/2018	Any day expiry			11.87430	11.87430	11.81810	11.81810		14.55	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	966.22990	0.96623	1,017.80400	1.01780	966.230	17.18	0.80	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	2,006.50690	2.00651	2,062.22560	2.06223	2,006.507	19.58	0.95	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	1.35060	0.00135	1.24680	0.00125	1.351	21.83	0.00	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			11.87750	11.87750	11.82140	11.82140		14.57	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			11.88240	11.88240	11.82630	11.82630		14.50	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	975.25600	0.97526	1,026.50030	1.02650	975.256	17.11	0.79	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	2,627.42720	2.62743	2,683.26320	2.68326	2,627.427	20.49	0.98	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	1.10260	0.00110	1.09620	0.00110	1.103	21.25	0.00	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			11.88400	11.88400	11.82800	11.82800		14.52	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry			11.88890	11.88890	11.83290	11.83290		14.68	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry	12.00	Put	406.66800	0.40667	446.38450	0.44638	406.668	14.98	0.54	0.00	0	76,000.00
\$ / R	On 31/05/2018	Any day expiry			11.90960	11.90960	11.85360	11.85360		14.63	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,931.40430	1.93140	1,986.35570	1.98636	1,931.404	19.23	0.92	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	3.09340	0.00309	3.02610	0.00303	3.093	20.01	0.01	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	1.27850	0.00128	1.26560	0.00127	1.278	20.01	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			11.93800	11.93800	11.88190	11.88190		14.70	0.00	63,223,648.00	5,296	229,890.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	57.57180	0.05757	69.19220	0.06919	57.572	13.02	0.13	0.00	0	60,750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	97.07110	0.09707	113.74860	0.11375	97.071	13.29	0.19	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.35	Call	724.90060	0.72490	0.00000	0.00000	724.901	13.50	0.76	90,445,765.50	10,000	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.45	Call	658.18200	0.65818	0.00000	0.00000	658.182	13.70	0.72	85,713,763.50	10,000	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	188.53010	0.18853	214.43440	0.21443	188.530	13.80	0.30	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	297.32970	0.29733	329.44140	0.32944	297.330	14.30	0.41	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.90	Put	375.86540	0.37587	0.00000	0.00000	375.865	14.60	0.47	11,176,683.12	2,000	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Call	372.20790	0.37221	355.29590	0.35530	372.208	14.83	0.49	17,648,216.55	3,000	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	434.20790	0.43421	473.39590	0.47340	434.208	14.83	0.51	0.00	0	22,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	510.28380	0.51028	551.75900	0.55176	510.284	15.14	0.55	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	523.47460	0.52347	565.30550	0.56531	523.475	15.19	0.56	0.00	0	155,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Call	321.47460	0.32147	307.20550	0.30721	321.475	15.19	0.44	0.00	0	8,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	530.12400	0.53012	572.12600	0.57213	530.124	15.22	0.56	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.24	Call	289.48800	0.28949	276.88350	0.27688	289.488	15.45	0.41	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	598.47220	0.59847	642.12360	0.64212	598.472	15.47	0.60	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	633.86120	0.63386	678.26890	0.67827	633.861	15.60	0.62	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	706.89410	0.70689	752.69280	0.75269	706.894	15.86	0.65	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	220.70790	0.22071	211.51980	0.21152	220.708	16.12	0.32	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	782.70790	0.78271	829.61980	0.82962	782.708	16.12	0.68	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	982.03360	0.98203	1,031.61000	1.03161	982.034	16.74	0.74	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	1,159.00150	1.15900	1,210.38090	1.21038	1,159.001	17.24	0.78	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	131.54560	0.13155	127.11690	0.12712	131.546	17.34	0.21	7,438,563.75	3,000	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	1,193.54560	1.19355	1,245.21690	1.24522	1,193.546	17.34	0.79	0.00	0	22,728.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	1,237.06310	1.23706	1,289.07580	1.28908	1,237.063	17.46	0.80	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	1,342.72350	1.34272	1,394.60100	1.39460	1,342.724	17.74	0.82	0.00	0	965.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	1,369.20020	1.36920	1,421.27470	1.42127	1,369.200	17.80	0.83	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	1,458.28140	1.45828	1,510.96160	1.51096	1,458.281	17.99	0.84	0.00	0	25,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	91.26900	0.09127	88.12120	0.08812	91.269	18.08	0.15	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,603.19060	1.60319	1,656.68590	1.65669	1,603.191	18.29	0.86	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,621.49010	1.62149	1,675.07560	1.67508	1,621.490	18.33	0.87	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,639.82790	1.63983	1,693.49950	1.69350	1,639.828	18.37	0.87	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,769.18690	1.76919	1,823.41040	1.82341	1,769.187	18.63	0.89	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,871.93510	1.87194	1,926.52110	1.92652	1,871.935	18.84	0.90	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,918.92470	1.91892	1,973.65750	1.97366	1,918.925	18.94	0.90	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,928.34370	1.92834	1,983.10460	1.98310	1,928.344	18.95	0.90	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,947.19890	1.94720	2,002.01490	2.00201	1,947.199	18.99	0.90	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,956.63730	1.95664	2,011.48010	2.01148	1,956.637	19.01	0.91	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	2,013.39280	2.01339	2,068.38910	2.06839	2,013.393	19.13	0.91	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	2,108.44890	2.10845	2,163.67250	2.16367	2,108.449	19.31	0.92	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	2,204.02910	2.20403	2,259.44840	2.25945	2,204.029	19.50	0.93	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	2,348.25820	2.34826	2,402.85010	2.40285	2,348.258	19.79	0.94	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	24.70730	0.02471	22.11780	0.02212	24.707	19.87	0.05	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	18.34970	0.01835	16.29950	0.01630	18.350	19.77	0.04	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	15.47940	0.01548	13.68680	0.01369	15.479	19.71	0.03	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	11.09640	0.01110	9.72060	0.00972	11.096	19.60	0.02	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	9.09770	0.00910	7.92400	0.00792	9.098	19.54	0.02	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	8.61160	0.00861	7.48870	0.00749	8.612	19.52	0.02	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	7.42640	0.00743	6.42980	0.00643	7.426	19.48	0.02	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	6.38970	0.00639	5.50710	0.00551	6.390	19.43	0.01	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	4.97940	0.00498	4.29210	0.00429	4.979	19.36	0.01	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	4.34250	0.00434	3.79920	0.00380	4.343	19.32	0.01	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	4.09280	0.00409	3.60470	0.00360	4.093	19.30	0.01	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	2.57690	0.00258	2.27060	0.00227	2.577	19.29	0.01	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	1.31690	0.00132	1.15300	0.00115	1.317	19.29	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	0.87410	0.00087	0.76250	0.00076	0.874	19.29	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	0.82610	0.00083	0.72030	0.00072	0.826	19.29	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.71010	0.00071	0.61830	0.00062	0.710	19.29	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.67080	0.00067	0.58380	0.00058	0.671	19.29	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.52320	0.00052	0.45430	0.00045	0.523	19.29	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.30970	0.00031	0.26780	0.00027	0.310	19.29	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.26460	0.00026	0.22850	0.00023	0.265	19.29	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.17440	0.00017	0.15000	0.00015	0.174	19.29	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.12380	0.00012	0.10630	0.00011	0.124	19.29	0.00	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			11.95530	11.95530	11.89920	11.89920		14.72	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,912.59380	1.91259	1,966.92610	1.96693	1,912.594	18.83	0.89	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	8.15900	0.00816	8.83250	0.00883	8.159	20.46	0.02	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	3.97760	0.00398	4.40940	0.00441	3.978	20.46	0.01	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			11.96010	11.96010	11.90390	11.90390		14.68	0.00	0.00	0	100.00
\$ / R	On 06/07/2018	Any day expiry			11.96640	11.96640	11.91020	11.91020		14.69	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	492.02000	0.49202	532.05540	0.53206	492.020	14.98	0.52	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	90.11250	0.09011	87.60720	0.08761	90.113	18.36	0.14	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	79.65140	0.07965	77.55580	0.07756	79.651	18.59	0.12	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			11.98840	11.98840	11.93230	11.93230		14.67	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			11.99470	11.99470	11.93860	11.93860		14.75	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.19	Put	2,261.47890	2.26148	2,316.27880	2.31628	2,261.479	19.16	0.90	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	2,508.61460	2.50861	2,563.71270	2.56371	2,508.615	19.60	0.92	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.72	Call	18.90140	0.01890	18.18310	0.01818	18.901	21.44	0.03	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	14.57660	0.01458	14.03540	0.01404	14.577	21.44	0.02	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			11.99630	11.99630	11.94010	11.94010		14.76	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			12.00580	12.00580	11.94960	11.94960		14.74	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,893.98820	1.89399	1,947.87760	1.94788	1,893.988	18.41	0.86	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	20.09710	0.02010	19.37330	0.01937	20.097	21.52	0.03	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	11.31140	0.01131	10.92860	0.01093	11.311	21.52	0.02	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.01680	12.01680	11.96060	11.96060		14.72	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	673.53050	0.67353	717.00860	0.71701	673.531	15.42	0.57	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,945.13050	1.94513	1,999.13040	1.99913	1,945.130	18.43	0.86	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	15.75560	0.01576	15.27210	0.01527	15.756	21.55	0.02	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.02630	12.02630	11.97010	11.97010		14.80	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.05430	12.05430	11.99790	11.99790		14.80	0.00	0.00	0	1,766.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,879.44980	1.87945	1,932.97520	1.93298	1,879.450	18.14	0.83	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	28.33520	0.02834	27.59630	0.02760	28.335	21.52	0.04	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	16.82900	0.01683	16.43780	0.01644	16.829	21.52	0.03	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			12.08040	12.08040	12.02380	12.02380		14.76	0.00	24,160.80	2	37,571.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	363.38620	0.36339	395.37150	0.39537	363.386	14.23	0.38	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	892.91020	0.89291	938.92360	0.93892	892.910	15.86	0.62	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	922.29000	0.92229	968.84780	0.96885	922.290	15.94	0.63	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	1,074.59740	1.07460	1,123.06150	1.12306	1,074.597	16.35	0.67	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	1,399.68540	1.39969	1,450.25000	1.45025	1,399.685	17.17	0.74	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	221.56170	0.22156	215.83340	0.21583	221.562	17.24	0.25	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	170.60080	0.17060	166.68480	0.16668	170.601	17.77	0.20	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	38.87260	0.03887	37.94490	0.03794	38.873	21.42	0.05	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	36.44940	0.03645	35.59200	0.03559	36.449	21.42	0.05	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	33.23010	0.03323	32.46540	0.03247	33.230	21.42	0.04	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	28.89410	0.02889	28.25190	0.02825	28.894	21.42	0.04	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.09730	12.09730	12.04060	12.04060		14.86	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,868.88160	1.86888	1,921.92100	1.92192	1,868.882	17.95	0.81	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	35.56840	0.03557	34.24560	0.03425	35.568	21.44	0.05	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	21.60520	0.02161	20.81590	0.02082	21.605	21.44	0.03	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.13880	12.13880	12.08170	12.08170		14.92	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.14490	12.14490	12.08780	12.08780		14.91	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.14800	12.14800	12.09080	12.09080		14.92	0.00	0.00	0	430.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,857.31310	1.85731	1,910.05900	1.91006	1,857.313	17.75	0.78	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	42.35050	0.04235	42.09530	0.04210	42.351	21.15	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	26.82920	0.02683	26.79500	0.02680	26.829	21.15	0.03	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.15570	12.15570	12.09850	12.09850		14.90	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	464.32230	0.46432	498.43040	0.49843	464.322	14.47	0.41	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,907.35270	1.90735	1,960.22020	1.96022	1,907.353	17.80	0.79	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	33.69530	0.03370	33.56270	0.03356	33.695	21.10	0.04	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.16800	12.16800	12.11070	12.11070		14.90	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			12.17260	12.17260	12.11520	12.11520		14.91	0.00	0.00	0	0.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	102.88610	0.10289	114.23400	0.11423	102.886	13.24	0.14	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	358.03460	0.35803	387.71530	0.38772	358.035	14.09	0.34	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	322.64490	0.32264	315.13150	0.31513	322.645	16.81	0.31	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			12.19390	12.19390	12.13630	12.13630		14.98	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,848.01080	1.84801	1,900.22630	1.90023	1,848.011	17.60	0.76	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	47.46100	0.04746	46.56300	0.04656	47.461	20.95	0.05	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	29.60670	0.02961	29.12860	0.02913	29.607	20.95	0.04	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			12.21050	12.21050	12.15270	12.15270		14.96	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,718.21320	1.71821	1,769.53470	1.76953	1,718.213	17.34	0.74	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	102.24510	0.10225	101.61730	0.10162	102.245	20.56	0.10	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			12.21510	12.21510	12.15720	12.15720		14.96	0.00	0.00	0	18,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	357.01540	0.35702	385.91100	0.38591	357.015	14.02	0.33	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	553.82110	0.55382	538.28480	0.53828	553.821	15.46	0.46	0.00	0	150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.96	Put	1,166.17220	1.16617	1,213.51680	1.21352	1,166.172	16.23	0.63	0.00	0	23,443.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	411.62570	0.41163	0.00000	0.00000	411.626	16.30	0.36	17,742,755.84	4,000	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	258.82200	0.25882	253.05190	0.25305	258.822	17.53	0.24	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.89	Call	143.95810	0.14396	142.34870	0.14235	143.958	19.09	0.14	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	92.07990	0.09208	90.04110	0.09004	92.080	20.85	0.09	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.24	Call	35.79020	0.03579	35.16840	0.03517	35.790	20.85	0.04	0.00	0	23,443.00
\$ / R	On 31/12/2018	Any day expiry			12.24080	12.24080	12.18260	12.18260		15.01	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,839.29600	1.83930	1,890.34540	1.89035	1,839.296	17.46	0.75	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	52.84830	0.05285	50.78520	0.05079	52.848	20.79	0.06	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	33.03370	0.03303	31.72920	0.03173	33.034	20.79	0.04	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			12.30730	12.30730	12.24830	12.24830		15.05	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			12.35770	12.35770	12.29880	12.29880		15.18	0.00	0.00	0	50.00
\$ / R	On 14/06/2019	Foreign Exchange Future			12.49280	12.49280	12.43450	12.43450		15.57	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future			12.77200	12.77200	12.71510	12.71510		15.98	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	106.12390	0.10612	103.28720	0.10329	106.124	20.94	0.07	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			13.07940	13.07940	13.02320	13.02320		16.50	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			13.16190	13.16190	13.10540	13.10540		16.66	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			13.24800	13.24800	13.19120	13.19120		16.80	0.00	0.00	0	0.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			11.78960	11.78960	11.73340	11.73340		14.69	0.00	188,633.60	16	371.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			11.93800	11.93800	11.88190	11.88190		14.70	0.00	179,070.00	15	79.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			12.08040	12.08040	12.02380	12.02380		14.76	0.00	0.00	0	45.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			12.21510	12.21510	12.15720	12.15720		14.96	0.00	0.00	0	3.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			12.49280	12.49280	12.43450	12.43450		15.57	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 01/03/2018	Any day expiry		16.45380	16.45380		16.35170	16.35170		17.63	0.00	0.00	0	17.00
£ / R	On 15/03/2018	Any day expiry		16.49690	16.49690		16.39440	16.39440		16.72	0.00	0.00	0	38.00
£ / R	On 19/03/2018	Foreign Exchange Future		16.50920	16.50920		16.40650	16.40650		16.47	0.00	97,008,059.20	5,876	209,041.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	621.99250	0.62199	707.45370	0.70745	621.993	17.51	0.72	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	19.00	Call	3.49900	0.00350	3.31680	0.00332	3.499	22.11	0.01	0.00	0	1,500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	1.57380	0.00157	1.66670	0.00167	1.574	27.35	0.00	0.00	0	500.00
£ / R	On 30/04/2018	Any day expiry		16.64010	16.64010		16.53690	16.53690		16.32	0.00	0.00	0	9.00
£ / R	On 18/06/2018	Foreign Exchange Future		16.78260	16.78260		16.67910	16.67910		16.26	0.00	9,398,256.00	560	10,315.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	1,083.12390	1.08312	1,161.64950	1.16165	1,083.124	17.08	0.65	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	39.61650	0.03962	37.49890	0.03750	39.617	20.28	0.05	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future		17.04990	17.04990		16.94520	16.94520		16.24	0.00	0.00	0	13,656.00
£ / R	On 14/12/2018	Foreign Exchange Future		17.30750	17.30750		17.20070	17.20070		16.18	0.00	0.00	0	895.00
£ / R	On 18/03/2019	Foreign Exchange Future		17.58840	17.58840		17.48010	17.48010		16.09	0.00	0.00	0	948.00
£ / R	On 14/06/2019	Foreign Exchange Future		17.85160	17.85160		17.74260	17.74260		15.92	0.00	0.00	0	0.00
¥ / R	On 19/03/2018	Foreign Exchange Future		0.11016	0.11016		0.11014	0.11014		18.35	0.00	0.00	0	8,261.00
¥ / R	On 18/06/2018	Foreign Exchange Future		0.11224	0.11224		0.11223	0.11223		13.04	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future		0.11435	0.11435		0.11433	0.11433		12.83	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.12364	0.12364		0.12364	0.12364		22.60	0.00	0.00	0	0.00
€ / R	On 28/02/2018	Any day expiry		14.52310	14.52310		14.48360	14.48360		14.03	0.00	0.00	0	337.00
€ / R	On 28/02/2018	Any day expiry	16.41	Put	1,887.03010	1.88703	1,926.57520	1.92658	1,887.030	26.14	1.00	0.00	0	1,647.00
€ / R	On 15/03/2018	Any day expiry		14.56970	14.56970		14.53020	14.53020		13.94	0.00	0.00	0	63.00
€ / R	On 19/03/2018	Foreign Exchange Future		14.58220	14.58220		14.54250	14.54250		13.74	0.00	52,933,386.00	3,630	111,968.00
€ / R	On 19/03/2018	Foreign Exchange Future	14.62	Put	240.51500	0.24052	273.07500	0.27308	240.515	13.96	0.52	0.00	0	10,000.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	547.43970	0.54744	586.64890	0.58665	547.440	15.30	0.77	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	588.89970	0.58890	628.44730	0.62845	588.900	15.46	0.79	0.00	0	14,172.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	3.65620	0.00366	3.86240	0.00386	3.656	20.23	0.01	0.00	0	643.00
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	1.60020	0.00160	1.72760	0.00173	1.600	22.08	0.01	0.00	0	620.00
€ / R	On 29/03/2018	Any day expiry		14.61400	14.61400		14.57430	14.57430		13.76	0.00	0.00	0	3.00
€ / R	On 11/04/2018	Any day expiry		14.65570	14.65570		14.61590	14.61590		13.67	0.00	0.00	0	107.00
€ / R	On 30/04/2018	Any day expiry		14.71580	14.71580		14.67570	14.67570		13.60	0.00	0.00	0	16.00
€ / R	On 18/06/2018	Foreign Exchange Future		14.86520	14.86520		14.82500	14.82500		13.70	0.00	29,730,400.00	2,000	21,344.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	65.80590	0.06581	73.82370	0.07382	65.806	12.26	0.12	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	106.86120	0.10686	120.93130	0.12093	106.861	12.46	0.18	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	711.57980	0.71158	748.03150	0.74803	711.580	14.51	0.61	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,684.10040	1.68410	1,724.96190	1.72496	1,684.100	16.67	0.85	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	20.51870	0.02052	21.01430	0.02101	20.519	20.60	0.03	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	5.16210	0.00516	5.14260	0.00514	5.162	23.13	0.01	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future		15.15060	15.15060		15.10990	15.10990		13.90	0.00	0.00	0	45,425.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	225.94060	0.22594	246.26060	0.24626	225.941	12.76	0.25	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	1,103.92120	1.10392	1,142.51510	1.14252	1,103.921	14.95	0.63	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.00	Put	1,217.02850	1.21703	1,256.46740	1.25647	1,217.029	15.18	0.66	0.00	0	21,525.00



Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	24.54740	0.02455		32.48300	0.03248	24.547	17.65	0.03	0.00	0	124,767.00	
€ / R	On 17/09/2018	Foreign Exchange Future	21.63	Call	2.79980	0.00280		4.62330	0.00462	2.800	17.61	0.00	0.00	0	21,525.00	
€ / R	On 14/12/2018	Foreign Exchange Future			15.43110	15.43110		15.38860	15.38860		14.08	0.00	0.00	0	2,962.00	
€ / R	On 18/03/2019	Foreign Exchange Future			15.72640	15.72640		15.68210	15.68210		14.29	0.00	0.00	0	1,088.00	
€ / R	On 14/06/2019	Foreign Exchange Future			15.98950	15.98950		15.94670	15.94670		14.67	0.00	0.00	0	0.00	
10Y STND	On 17/12/2025	Interest Rate Swap			93.30000	93.30000		93.30000	93.30000			0.00	0.00	0	0.00	
10Y STND	On 16/03/2026	Interest Rate Swap			90.24000	90.24000		90.24000	90.24000			0.00	0.00	0	0.00	
10Y STND	On 15/06/2026	Interest Rate Swap			88.92000	88.92000		88.92000	88.92000			0.00	0.00	0	0.00	
10Y STND	On 21/09/2026	Interest Rate Swap			91.04000	91.04000		91.05000	91.05000			0.00	0.00	0	0.00	
10Y STND	On 21/12/2026	Interest Rate Swap			94.80000	94.80000		94.82000	94.82000			0.00	0.00	0	0.00	
10Y STND	On 15/03/2027	Interest Rate Swap			93.32000	93.32000		93.33000	93.33000			0.00	0.00	0	0.00	
10Y STND	On 21/06/2027	Interest Rate Swap			95.36000	95.36000		95.37000	95.37000			0.00	0.00	0	0.00	
10Y STND	On 20/09/2027	Interest Rate Swap			99.07000	99.07000		99.09000	99.09000			0.00	0.00	0	0.00	
10Y STND	On 20/12/2027	Interest Rate Swap			99.39000	99.39000		99.40000	99.40000			0.00	0.00	0	0.00	
10Y STND	On 22/03/2028	Interest Rate Swap			94.55000	94.55000		94.56000	94.56000			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			99.90000	99.90000		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		100.42000	100.42000			0.00	0.00	0	0.00	
1Y STND	On 22/03/2019	Interest Rate Swap			99.40000	99.40000		99.39000	99.39000			0.00	0.00	0	0.00	
2Y STND	On 16/03/2018	Interest Rate Swap			99.01000	99.01000		99.01000	99.01000			0.00	0.00	0	0.00	
2Y STND	On 15/06/2018	Interest Rate Swap			98.59000	98.59000		98.59000	98.59000			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		98.80000	98.80000			0.00	0.00	0	0.00	
2Y STND	On 15/03/2019	Interest Rate Swap			99.16000	99.16000		99.15000	99.15000			0.00	0.00	0	0.00	
2Y STND	On 21/06/2019	Interest Rate Swap			99.46000	99.46000		99.45000	99.45000			0.00	0.00	0	0.00	
2Y STND	On 20/09/2019	Interest Rate Swap			99.79000	99.79000		99.77000	99.77000			0.00	0.00	0	0.00	
2Y STND	On 20/12/2019	Interest Rate Swap			100.66000	100.66000		100.65000	100.65000			0.00	0.00	0	0.00	
2Y STND	On 23/03/2020	Interest Rate Swap			98.33000	98.33000		98.33000	98.33000			0.00	0.00	0	0.00	
5Y STND	On 17/12/2020	Interest Rate Swap			95.58000	95.58000		95.60000	95.60000			0.00	0.00	0	0.00	
5Y STND	On 16/03/2021	Interest Rate Swap			94.73000	94.73000		94.75000	94.75000			0.00	0.00	0	0.00	
5Y STND	On 15/06/2021	Interest Rate Swap			93.85000	93.85000		93.87000	93.87000			0.00	0.00	0	0.00	
5Y STND	On 21/09/2021	Interest Rate Swap			93.94000	93.94000		93.97000	93.97000			0.00	0.00	0	0.00	
5Y STND	On 21/12/2021	Interest Rate Swap			96.07000	96.07000		96.09000	96.09000			0.00	0.00	0	51.00	
5Y STND	On 15/03/2022	Interest Rate Swap			96.13000	96.13000		96.16000	96.16000			0.00	0.00	0	0.00	
5Y STND	On 21/06/2022	Interest Rate Swap			97.25000	97.25000		97.27000	97.27000			0.00	0.00	0	0.00	
5Y STND	On 20/09/2022	Interest Rate Swap			99.39000	99.39000		99.40000	99.40000			0.00	0.00	0	0.00	
5Y STND	On 20/12/2022	Interest Rate Swap			100.58000	100.58000		100.59000	100.59000			0.00	0.00	0	0.00	
5Y STND	On 22/03/2023	Interest Rate Swap			95.59000	95.59000		95.61000	95.61000			0.00	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AL37	On 03/05/2018	Index Future	590.25200	590.25200	590.45700	590.45700					0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	691.53800	691.53800	691.59400	691.59400					0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	629.78900	629.78900	630.32500	630.32500					0.00	75,574,680.00	12	818.00
AU\$ / R	On 28/02/2018	Any day expiry	9.27910	9.27910	9.24610	9.24610				13.55	0.00	0.00	0	46.00
AU\$ / R	On 15/03/2018	Any day expiry	9.29950	9.29950	9.26630	9.26630				12.73	0.00	0.00	0	4.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	9.30490	9.30490	9.27170	9.27170				12.52	0.00	8,979,228.50	965	10,798.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.42400	9.42400	9.39090	9.39090				12.44	0.00	0.00	0	5,549.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.54190	9.54190	9.50910	9.50910				12.80	0.00	0.00	0	400.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.65520	9.65520	9.62210	9.62210				13.24	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	9.88990	9.88990	9.85840	9.85840				13.15	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	9.34980	9.34980	9.32350	9.32350				13.83	0.00	0.00	0	600.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.48190	9.48190	9.45550	9.45550				13.68	0.00	0.00	0	300.00
CHF / R	On 19/03/2018	Foreign Exchange Future	12.64700	12.64700	12.61930	12.61930				13.35	0.00	0.00	0	1,215.00
CHF / R	On 18/06/2018	Foreign Exchange Future	12.90580	12.90580	12.87700	12.87700				13.12	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.16720	13.16720	13.13710	13.13710				13.47	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.21340	14.21340	14.18000	14.18000				14.42	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	1.85810	1.85810	1.85700	1.85700				13.72	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.87140	1.87140	1.87070	1.87070				13.52	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.88480	1.88480	1.88410	1.88410				13.72	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	1.92390	1.92390	1.92340	1.92340				14.57	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future	1.97450	1.97450	1.96890	1.96890				14.65	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.01460	2.01460	2.00890	2.00890				14.56	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.05490	2.05490	2.04860	2.04860				14.82	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.25520	2.25520	2.25050	2.25050				15.71	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

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
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	10.41018		79.01134		10.41120	79.00488			0.00	0.00	0	9,466.00
ES33	On 02/08/2018	Bond Future	10.49727		80.47381		10.49836	80.46702			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	10.55943		82.44786		10.53469	82.63012			0.00	0.00	0	7,957.00
ES42	On 02/08/2018	Bond Future	10.64311		83.97376		10.61760	84.15913			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	627.47600		627.47600		628.01500	628.01500			0.00	0.00	0	616.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.50790		1.50790		1.50120	1.50120		14.52	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.53060		1.53060		1.52370	1.52370		14.97	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.55190		1.55190		1.54500	1.54500		14.78	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.66610		1.66610		1.65890	1.65890		15.74	0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	132.49584		132.49584		132.25382	132.25382			0.00	0.00	0	1,033.00
I2025	On 02/08/2018	Bond Future	133.57457		133.57457		133.32802	133.32802			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	101.06423		101.06423		100.67371	100.67371			0.00	0.00	0	1,370.00
I2029	On 02/08/2018	Bond Future	102.93999		102.93999		102.54214	102.54214			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	104.46374		104.46374		104.20498	104.20498			0.00	0.00	0	6,055.00
I2033	On 02/08/2018	Bond Future	106.40264		106.40264		106.13889	106.13889			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	127.20405		127.20405		125.81985	125.81985			0.00	0.00	0	8,991.00
I2038	On 02/08/2018	Bond Future	128.01210		128.01210		126.60201	126.60201			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	120.36902		120.36902		118.72224	118.72224			0.00	0.00	0	10,874.00
I2046	On 02/08/2018	Bond Future	122.60304		122.60304		120.92539	120.92539			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	127.58154		127.58154		125.80157	125.80157			0.00	0.00	0	9,738.00
I2050	On 02/08/2018	Bond Future	128.21662		128.21662		126.40353	126.40353			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	253.99000		253.99000		252.64200	252.64200			0.00	0.00	0	1,146.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 21/02/2018	Jibar Tradeable Future			7.13000		92.87000		7.02000	92.98000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			7.10000		92.90000		6.95000	93.05000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 18/04/2018	Jibar Tradeable Future			6.97000		93.03000		6.94000	93.06000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future			6.85000		93.15000		6.92000	93.08000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future			6.76000		93.24000		6.88000	93.12000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future			6.73000		93.27000		6.93000	93.07000			0.00	0.00	0	35,000.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future			6.76000		93.24000		7.00000	93.00000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future			6.81000		93.19000		7.08000	92.92000			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future			0.11590		0.11590		0.11530	0.11530			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.11530		0.11530		0.11480	0.11480			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future			0.11460		0.11460		0.11440	0.11440			0.00	0.00	0	562.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.11090		0.11090		0.10960	0.10960			0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.51240		1.51240		1.51170	1.51170		14.76	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.53710		1.53710		1.53660	1.53660		14.83	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.56160		1.56160		1.56090	1.56090			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.63590		1.63590		1.63410	1.63410		14.15	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			8.66310		8.66310		8.63120	8.63120		13.77	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			8.76820		8.76820		8.73700	8.73700		13.75	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			8.87360		8.87360		8.84250	8.84250		13.97	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.50350		9.50350		9.47390	9.47390		14.49	0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.23550		1.23550		1.23580	1.23580			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.24450		1.24450		1.24520	1.24520			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.25210		1.25210		1.25280	1.25280			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.33500		1.33500		1.33610	1.33610			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.40030		1.40030		1.39830	1.39830			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.40580		1.40580		1.40370	1.40370			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.41140		1.41140		1.40930	1.40930			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.23690		1.23690		1.23940	1.23940			0.00	1,445,936.10	1,169	7,284.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.24520		1.24520		1.24770	1.24770			0.00	62,260.00	50	100.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.25410		1.25410		1.25670	1.25670			0.00	0.00	0	0.00
R / ¥EN	On 19/03/2018	Foreign Exchange Future			9.07760		9.07760	0.10960	9.07910	9.07910		16.48	0.00	0.00	0	0.00
R / ¥EN	On 19/03/2018	Foreign Exchange Future	9.07	Call	1,649.36350		0.16494	0.10960	1,673.79510	0.16738	1,649.364	16.37	0.52	0.00	0	11,700.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.90920		8.90920	0.10960	8.91060	8.91060		16.93	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	3,327.98740		0.33280	0.10960	3,344.06490	0.33441	3,327.987	16.96	0.47	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.74490		8.74490	0.10960	8.74650	8.74650		17.21	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 03/05/2018	Bond Future			8.11318		118.55985		8.10313	118.62711		6.60	0.00	364,215,859.20	3,072	192,829.00
R186	On 03/05/2018	Bond Future	7.85	Call	609.08000		0.60908		637.36000	0.63736	609.080	6.19	0.30	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.00	Call	979.87000		0.97987		1,017.02000	1.01702	979.870	6.29	0.41	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	8.35	Put	715.32000		0.71532		702.60000	0.70260	715.320	6.51	0.32	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.40	Put	618.92000		0.61892		608.03000	0.60803	618.920	6.54	0.28	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.40	Call	2,516.85000		2.51685		2,573.22000	2.57322	2,516.850	6.54	0.72	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	8.50	Put	457.38000		0.45738		449.58000	0.44958	457.380	6.60	0.22	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.85	Put	144.62000		0.14462		142.80000	0.14280	144.620	6.88	0.09	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	9.30	Call	7,617.37000		7.61737		7,684.58000	7.68458	7,617.370	7.22	0.98	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.72	Put	3.62000		0.00362		3.67000	0.00367	3.620	7.37	0.00	0.00	0	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	3.07000		0.00307		3.11000	0.00311	3.070	7.37	0.00	0.00	0	3,200.00
R186	On 02/08/2018	Bond Future			8.14010		115.45411		8.12967	115.52222		7.11	0.00	0.00	0	191.00
R186	On 02/08/2018	Bond Future	7.50	Call	589.25000		0.58925		608.20000	0.60820	589.250	6.57	0.21	0.00	0	1,470.00
R186	On 02/08/2018	Bond Future	8.25	Call	2,514.71000		2.51471		2,559.65000	2.55965	2,514.710	6.97	0.56	0.00	0	1,470.00
R186	On 01/11/2018	Bond Future			8.16254		117.62438		8.15134	117.69571		7.05	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	2,081.30000		2.08130		2,117.63000	2.11763	2,081.300	6.81	0.43	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	3,768.69000		3.76869		3,818.15000	3.81815	3,768.690	7.03	0.62	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	776.91000		0.77691		767.35000	0.76735	776.910	7.39	0.19	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			304.11858		304.11858		303.54225	303.54225			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			239.03689		239.03689		238.47444	238.47444		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			7.42148		102.74599		7.41099	102.78817		4.14	0.00	0.00	0	66,216.00
R2023	On 03/05/2018	Bond Future	9.19	Put	0.21000		0.00021		0.21000	0.00021	0.210	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			8.57143		97.94655		8.58727	97.83412		13.22	0.00	0.00	0	90,336.00
R2030	On 02/08/2018	Bond Future			8.61028		95.75393		8.62673	95.63907		14.04	0.00	0.00	0	127.00
R2030	On 02/08/2018	Bond Future	8.51	Call	3,330.59000		3.33059		2,835.61000	2.83561	3,330.590	14.34	0.49	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	4,710.57000		4.71057		4,196.18000	4.19618	4,710.570	14.20	0.61	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	1,397.99000		1.39799		999.66000	0.99966	1,397.990	14.66	0.24	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			8.78776		96.57480		8.79334	96.53186		10.02	0.00	0.00	0	63,028.00
R2032	On 02/08/2018	Bond Future			8.82714		98.36231		8.83294	98.31827		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

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
R2035	On 03/05/2018	Bond Future			8.98315		100.71212		8.97852	100.75165		13.54	0.00	0.00	0	61,024.00
R2035	On 03/05/2018	Bond Future	8.75	Call	1,602.92000		1.60292		1,781.63000	1.78163	1,602.920	13.78	0.38	0.00	0	1,000.00
R2035	On 03/05/2018	Bond Future	9.25	Put	1,454.14000		1.45414		1,560.77000	1.56077	1,454.140	13.66	0.34	0.00	0	1,000.00
R2035	On 02/08/2018	Bond Future			9.02432		102.57633		9.01958	102.61632		14.29	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			9.07174		97.14779		9.07735	97.09964		11.47	0.00	2,622,990.33	27	44,874.00
R2037	On 02/08/2018	Bond Future			9.11741		94.68997		9.12323	94.64059		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			6.66398		103.82052		6.65461	103.82619		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			9.13675		101.10463		9.11165	101.33803		12.03	0.00	31,241,330.67	309	39,989.00
R2040	On 03/05/2018	Bond Future	9.00	Call	1,501.59000		1.50159		1,614.12000	1.61412	1,501.590	11.54	0.41	0.00	0	1,500.00
R2040	On 03/05/2018	Bond Future	10.00	Call	7,731.36000		7.73136		7,952.34000	7.95234	7,731.360	12.64	0.92	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			9.18241		98.46977		9.15660	98.70722		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			9.16552		98.23850		9.13019	98.57482		12.67	0.00	0.00	0	23,424.00
R2044	On 02/08/2018	Bond Future			9.20958		95.67582		9.17328	96.01802		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			9.13584		97.68886		9.10053	98.03737		13.17	0.00	95,148,949.64	974	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			6.66330		103.17134		6.65086	103.19104		1.08	0.00	0.00	0	47,518.00
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			6.98197		100.09245		6.97073	100.12138		2.25	0.00	0.00	0	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			8.97150		76.61006		8.97194	76.60688		12.04	0.00	14,862,351.64	194	79,423.00
R209	On 03/05/2018	Bond Future	8.95	Call	1,517.05000		1.51705		1,526.49000	1.52649	1,517.050	11.73	0.49	0.00	0	1,321.00

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 03/05/2018	Bond Future	9.19	Call	2,505.71000		2.50571	2,513.95000	2.51395	2,505.710	11.98	0.66	0.00	0	250.00	
R209	On 03/05/2018	Bond Future	9.30	Call	3,037.21000		3.03721	3,044.42000	3.04442	3,037.210	12.10	0.73	0.00	0	1,321.00	
R209	On 03/05/2018	Bond Future	9.47	Put	450.14000		0.45014	458.65000	0.45865	450.140	12.32	0.19	0.00	0	250.00	
R209	On 03/05/2018	Bond Future	9.75	Call	5,533.62000		5.53362	5,535.83000	5.53583	5,533.620	12.68	0.91	0.00	0	435.00	
R209	On 03/05/2018	Bond Future	9.77	Put	184.84000		0.18484	190.02000	0.19002	184.840	12.71	0.09	0.00	0	250.00	
R209	On 03/05/2018	Bond Future	10.00	Put	88.52000		0.08852	91.72000	0.09172	88.520	13.00	0.05	0.00	0	11,067.00	
R209	On 03/05/2018	Bond Future	10.22	Put	42.23000		0.04223	44.12000	0.04412	42.230	13.28	0.02	0.00	0	435.00	
R209	On 03/05/2018	Bond Future	10.73	Put	4.49000		0.00449	4.81000	0.00481	4.490	13.32	0.00	0.00	0	435.00	
R209	On 02/08/2018	Bond Future			9.00936		78.02801	9.00984	78.02457		12.55	0.00	0.00	0	816.00	
R209	On 02/08/2018	Bond Future	9.66	Call	5,390.99000		5.39099	5,394.53000	5.39453	5,390.990	12.71	0.77	0.00	0	435.00	
R209	On 02/08/2018	Bond Future	10.21	Put	360.53000		0.36053	364.75000	0.36475	360.530	13.27	0.10	0.00	0	435.00	
R209	On 02/08/2018	Bond Future	10.84	Put	98.24000		0.09824	100.01000	0.10001	98.240	13.56	0.03	0.00	0	435.00	
R209	On 01/11/2018	Bond Future			9.04606		76.34592	9.04637	76.34371		13.16	0.00	0.00	0	0.00	
R209	On 01/11/2018	Bond Future	9.94	Put	1,142.66000		1.14266	1,148.16000	1.14816	1,142.660	13.57	0.22	0.00	0	255.00	
R209	On 01/11/2018	Bond Future	9.97	Put	1,100.81000		1.10081	1,106.21000	1.10621	1,100.810	13.59	0.21	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			188.31470		188.31470	187.50022	187.50022			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			154.60455		154.60455	154.33391	154.33391			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			8.65784		88.61089	8.66338	88.57222		9.79	0.00	0.00	0	45,358.00	
R213	On 02/08/2018	Bond Future			8.69210		90.25119	8.69786	90.21151		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			9.11061		76.30152	9.08552	76.49324		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			21,773.99000		21,773.99000	21,721.83000	21,721.83000			0.00	0.00	0	0.00	
SGD / R	On 19/03/2018	Foreign Exchange Future			8.94540		8.94540	8.92880	8.92880		12.88	0.00	0.00	0	0.00	
SGD / R	On 18/06/2018	Foreign Exchange Future			9.07630		9.07630	9.06200	9.06200		12.72	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
SGD / R	On 17/09/2018	Foreign Exchange Future	9.20520		9.20520		9.19090	9.19090		12.95	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	9.90740		9.90740		9.89550	9.89550		13.78	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.08530		3.08530		3.09680	3.09680		12.26	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.04310		3.04310		3.05500	3.05500		12.47	0.00	0.00	0	4,540.00
TRY / R	On 17/09/2018	Foreign Exchange Future	3.00040		3.00040		3.01230	3.01230		12.74	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.97270		2.97270		2.98770	2.98770		13.82	0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.17880		1.17880		1.17310	1.17310			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.16230		1.16230		1.15680	1.15680			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.14430		1.14430		1.13890	1.13890			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.21640		1.21640		1.21640	1.21640			0.00	0.00	0	0.00

**Total for Derivatives :** **1,606,144,943.04**    **101,050**    **6 938 700.00**

**Grand Total:** **1,606,144,943.04**    **101,050**    **6 938 700.00**