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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 21/02/2018

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 22/02/2018	Any day expiry	11.64430	11.64430		11.74680	11.74680		16.30	0.00	0.00	0	0.00
\$ / R	On 28/02/2018	Any day expiry	11.65140	11.65140		11.75590	11.75590		13.70	0.00	0.00	0	4,771.00
\$ / R	On 28/02/2018	Any day expiry	11.65	Put	87.50650	0.08751	68.77230	0.06877	87.506	13.70	0.49	0.00	100.00
\$ / R	On 28/02/2018	Any day expiry	11.86	Put	237.00770	0.23701	175.20640	0.17521	237.008	15.39	0.79	0.00	340.00
\$ / R	On 28/02/2018	Any day expiry	11.87	Put	245.42430	0.24542	182.04940	0.18205	245.424	15.47	0.80	0.00	1,300.00
\$ / R	On 28/02/2018	Any day expiry	11.92	Call	20.08960	0.02009	53.86450	0.05386	20.090	15.87	0.15	0.00	1,300.00
\$ / R	On 28/02/2018	Any day expiry	11.96	Call	15.90880	0.01591	44.46620	0.04447	15.909	16.19	0.12	0.00	340.00
\$ / R	On 28/02/2018	Any day expiry	12.50	Call	0.78400	0.00078	3.09380	0.00309	0.784	20.64	0.01	0.00	3,450.00
\$ / R	On 28/02/2018	Any day expiry	13.80	Call	0.01540	0.00002	0.02990	0.00003	0.015	33.09	0.00	0.00	8,500.00
\$ / R	On 28/02/2018	Any day expiry	14.18	Put	2,528.62670	2.52863	2,424.11760	2.42412	2,528.627	39.33	1.00	0.00	2,186.00
\$ / R	On 01/03/2018	Any day expiry	11.65320		11.65320		11.75770	11.75770		13.82	0.00	0.00	0.00
\$ / R	On 02/03/2018	Any day expiry	11.65500		11.65500		11.75940	11.75940		13.93	0.00	0.00	0.00
\$ / R	On 02/03/2018	Any day expiry	13.40	Put	1,745.06890	1.74507	1,640.75840	1.64076	1,745.069	26.98	1.00	0.00	100,000.00
\$ / R	On 09/03/2018	Any day expiry	11.66710		11.66710		11.77190	11.77190		13.80	0.00	0.00	0.00
\$ / R	On 09/03/2018	Any day expiry	11.80	Call	84.91900	0.08492	141.24560	0.14125	84.919	14.44	0.36	0.00	20,000.00
\$ / R	On 15/03/2018	Any day expiry	11.67750		11.67750		11.78250	11.78250		13.71	0.00	0.00	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		11.68440	11.68440		11.78960	11.78960		13.57	0.00	2,354,359,862.40	201,496	692,239.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.45	Put	71.05200	0.07105	54.56210	0.05456	71.052	13.15	0.28	0.00	0	2,250.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.50	Put	87.69040	0.08769	67.92300	0.06792	87.690	13.26	0.32	0.00	0	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.60	Put	128.10790	0.12811	100.92510	0.10093	128.108	13.47	0.41	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.67	Put	162.68700	0.16269	129.22770	0.12923	162.687	13.66	0.48	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.68	Put	168.20430	0.16820	0.00000	0.00000	168.204	13.70	0.49	114,162,367.20	20,000	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.72	Put	191.20440	0.19120	0.00000	0.00000	191.204	13.87	0.53	123,140,099.60	20,000	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.80	Put	241.44570	0.24145	193.25960	0.19326	241.446	14.21	0.60	0.00	0	90,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.99	Put	380.12160	0.38012	316.24860	0.31625	380.122	15.03	0.73	0.00	0	40,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	388.05340	0.38805	323.43310	0.32343	388.053	15.07	0.74	0.00	0	227,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.20	Put	556.61910	0.55662	479.00090	0.47900	556.619	15.93	0.84	0.00	0	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.25	Put	601.15100	0.60115	520.87110	0.52087	601.151	16.14	0.86	0.00	0	3,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	700.27100	0.70027	616.20060	0.61620	700.271	16.38	0.90	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	737.14380	0.73714	651.79920	0.65180	737.144	16.47	0.91	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.47	Call	16.94150	0.01694	34.08650	0.03409	16.942	16.63	0.07	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	830.86580	0.83087	741.74540	0.74175	830.866	16.69	0.93	0.00	0	25,380.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.55	Call	12.81580	0.01282	27.24220	0.02724	12.816	16.80	0.06	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Put	1,023.11330	1.02311	928.22240	0.92822	1,023.113	17.14	0.96	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Call	7.51330	0.00751	17.82240	0.01782	7.513	17.14	0.04	0.00	0	11,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.82	Put	1,140.54220	1.14054	1,043.06570	1.04307	1,140.542	17.45	0.98	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	1,259.14120	1.25914	1,159.39800	1.15940	1,259.141	17.98	0.98	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.95	Call	3.44590	0.00345	8.74570	0.00875	3.446	18.02	0.02	0.00	0	13,200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Call	3.01040	0.00301	7.58630	0.00759	3.010	18.25	0.02	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	1,318.61040	1.31861	1,217.98630	1.21799	1,318.610	18.25	0.98	0.00	0	95,146.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Call	1.79000	0.00179	4.39360	0.00439	1.790	19.14	0.01	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Put	1,517.39000	1.51739	1,414.79360	1.41479	1,517.390	19.14	0.99	0.00	0	373.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	1,537.30250	1.53730	1,434.56280	1.43456	1,537.303	19.23	0.99	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	1,567.18020	1.56718	1,464.24000	1.46424	1,567.180	19.36	0.99	0.00	0	2,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.32	Put	1,636.93180	1.63693	1,533.58440	1.53358	1,636.932	19.67	0.99	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.35	Call	1.23920	0.00124	2.94060	0.00294	1.239	19.81	0.01	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	1,696.75400	1.69675	1,593.11630	1.59312	1,696.754	19.94	0.99	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	1,716.70100	1.71670	1,612.97700	1.61298	1,716.701	20.03	0.99	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	1,816.47450	1.81647	1,712.38480	1.71238	1,816.475	20.47	1.00	0.00	0	17,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	0.87450	0.00087	1.98480	0.00198	0.875	20.47	0.00	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	1,916.30050	1.91630	1,811.93530	1.81194	1,916.300	20.92	1.00	0.00	0	98,694.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.66	Call	0.61560	0.00062	1.31890	0.00132	0.616	21.19	0.00	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.70	Call	0.56580	0.00057	1.19290	0.00119	0.566	21.37	0.00	0.00	0	25,150.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.74	Put	2,056.12060	2.05612	1,951.47980	1.95148	2,056.121	21.54	1.00	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	0.49970	0.00050	1.02760	0.00103	0.500	21.63	0.00	0.00	0	4,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.79	Call	0.47010	0.00047	0.95440	0.00095	0.470	21.77	0.00	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.84	Put	2,156.02530	2.15603	2,051.24460	2.05124	2,156.025	21.99	1.00	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	2,225.97090	2.22597	2,121.11320	2.12111	2,225.971	22.30	1.00	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Call	0.35700	0.00036	0.67990	0.00068	0.357	22.39	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Put	2,245.95700	2.24596	2,141.07990	2.14108	2,245.957	22.39	1.00	0.00	0	10,323.00

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	13.95	Put	2,265.94370	2.26594	2,161.04830	2.16105	2,265.944	22.48	1.00	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.98	Put	2,295.92480	2.29592	2,191.00380	2.19100	2,295.925	22.61	1.00	0.00	0	200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	0.31300	0.00031	0.57600	0.00058	0.313	22.70	0.00	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.02	Call	0.31110	0.00031	0.54960	0.00055	0.311	22.85	0.00	0.00	0	55.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05	Put	2,365.90840	2.36591	2,260.91240	2.26091	2,365.908	23.08	1.00	0.00	0	500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.07	Call	0.30670	0.00031	0.48910	0.00049	0.307	23.23	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.12	Call	0.30280	0.00030	0.43600	0.00044	0.303	23.60	0.00	0.00	0	4,951.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.16	Put	2,475.90000	2.47590	2,370.80800	2.37081	2,475.900	23.90	1.00	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	2,495.89870	2.49590	2,390.81110	2.39081	2,495.899	24.05	1.00	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Call	0.29740	0.00030	0.41420	0.00041	0.297	24.20	0.00	0.00	0	73.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.22	Put	2,535.89630	2.53590	2,430.81740	2.43082	2,535.896	24.35	1.00	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.44	Call	0.28710	0.00029	0.45540	0.00046	0.287	26.00	0.00	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	0.28680	0.00029	0.45730	0.00046	0.287	26.08	0.00	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	2,805.88580	2.80589	2,700.86490	2.70086	2,805.886	26.38	1.00	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Call	0.28560	0.00029	0.46680	0.00047	0.286	26.45	0.00	0.00	0	10,490.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	2,815.88560	2.81589	2,710.86680	2.71087	2,815.886	26.45	1.00	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	2,835.88520	2.83589	2,730.87070	2.73087	2,835.885	26.60	1.00	0.00	0	850.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.54	Call	0.28480	0.00028	0.47470	0.00047	0.285	26.75	0.00	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.57	Call	0.28440	0.00028	0.48070	0.00048	0.284	26.98	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.60	Call	0.28400	0.00028	0.48680	0.00049	0.284	27.20	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	0.28340	0.00028	0.51900	0.00052	0.283	28.33	0.00	0.00	0	25,047.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	0.28420	0.00028	0.54440	0.00054	0.284	29.16	0.00	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	0.28470	0.00028	0.55400	0.00055	0.285	29.46	0.00	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	0.28480	0.00028	0.55650	0.00056	0.285	29.53	0.00	0.00	0	18,718.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	0.28650	0.00029	0.57900	0.00058	0.286	30.21	0.00	0.00	0	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	0.28920	0.00029	0.60790	0.00061	0.289	31.03	0.00	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	0.21200	0.00021	0.64990	0.00065	0.212	31.33	0.00	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	0.11860	0.00012	0.51640	0.00052	0.119	31.33	0.00	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	0.10540	0.00011	0.46790	0.00047	0.105	31.33	0.00	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	0.08560	0.00009	0.39340	0.00039	0.086	31.33	0.00	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	0.05970	0.00006	0.29120	0.00029	0.060	31.33	0.00	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	0.02310	0.00002	0.13150	0.00013	0.023	31.33	0.00	0.00	0	13,176.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	0.01390	0.00001	0.08640	0.00009	0.014	31.33	0.00	0.00	0	225,000.00
\$ / R	On 22/03/2018	Any day expiry			11.68950	11.68950	11.79490	11.79490		13.86	0.00	0.00	0	30,000.00
\$ / R	On 22/03/2018	Any day expiry	12.00	Call	82.95060	0.08295	125.26900	0.12527	82.951	15.11	0.28	0.00	0	20,000.00
\$ / R	On 29/03/2018	Any day expiry			11.70100	11.70100	11.80660	11.80660		13.93	0.00	0.00	0	1,199.00
\$ / R	On 29/03/2018	Any day expiry	13.00	Call	9.49840	0.00950	17.81510	0.01782	9.498	18.36	0.04	0.00	0	4,000.00
\$ / R	On 16/04/2018	Any day expiry			11.73030	11.73030	11.83660	11.83660		14.04	0.00	0.00	0	54.00
\$ / R	On 24/04/2018	Any day expiry			11.74330	11.74330	11.84990	11.84990		14.07	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			11.74490	11.74490	11.85150	11.85150		14.08	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	3,257.46640	3.25747	3,151.36810	3.15137	3,257.466	23.30	0.99	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	0.80000	0.00080	1.03930	0.00104	0.800	24.80	0.00	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			11.75290	11.75290	11.85960	11.85960		14.02	0.00	0.00	0	506.00
\$ / R	On 30/04/2018	Any day expiry	11.70	Put	255.32090	0.25532	218.71460	0.21871	255.321	13.92	0.46	0.00	0	400.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 30/04/2018	Any day expiry	12.10	Call	167.69430	0.16769	213.70980	0.21371	167.694	15.14	0.34	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	2,054.85000	2.05485	1,955.71330	1.95571	2,054.850	18.28	0.98	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	2.64020	0.00264	2.46070	0.00246	2.640	23.88	0.01	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	1.28860	0.00129	1.23370	0.00123	1.289	24.21	0.00	0.00	0	500.00
\$ / R	On 09/05/2018	Any day expiry			11.76720	11.76720	11.87430	11.87430		13.99	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	1,048.57870	1.04858	966.22990	0.96623	1,048.579	16.91	0.84	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	2,105.65030	2.10565	2,006.50690	2.00651	2,105.650	18.94	0.97	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	1.08030	0.00108	1.35060	0.00135	1.080	22.14	0.00	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			11.77040	11.77040	11.87750	11.87750		14.01	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			11.77520	11.77520	11.88240	11.88240		13.96	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	1,056.74300	1.05674	975.25600	0.97526	1,056.743	16.84	0.83	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	2,731.10740	2.73111	2,627.42720	2.62743	2,731.107	20.08	0.98	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	0.83340	0.00083	1.10260	0.00110	0.833	21.44	0.00	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			11.77680	11.77680	11.88400	11.88400		13.97	0.00	0.00	0	0.00
\$ / R	On 15/05/2018	Any day expiry	10.90	Put	30.89160	0.03089	0.00000	0.00000	30.892	12.50	0.09	1,096,221.12	1,000	1,000.00
\$ / R	On 15/05/2018	Any day expiry	11.70	Put	272.85210	0.27285	0.00000	0.00000	272.852	13.87	0.45	5,321,580.50	1,000	1,000.00
\$ / R	On 15/05/2018	Any day expiry	12.20	Call	177.54150	0.17754	0.00000	0.00000	177.542	15.31	0.33	3,893,604.50	1,000	1,000.00
\$ / R	On 18/05/2018	Any day expiry			11.78160	11.78160	11.88890	11.88890		14.00	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry	12.00	Put	459.51000	0.45951	406.66800	0.40667	459.510	14.73	0.59	0.00	0	76,000.00
\$ / R	On 31/05/2018	Any day expiry			11.80190	11.80190	11.90960	11.90960		14.14	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	2,027.77670	2.02778	1,931.40430	1.93140	2,027.777	18.87	0.94	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	2.31980	0.00232	3.09340	0.00309	2.320	20.08	0.01	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	0.93840	0.00094	1.27850	0.00128	0.938	20.08	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			11.82970	11.82970	11.93800	11.93800		14.29	0.00	625,897,597.30	52,909	225,005.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	66.54890	0.06655	57.57180	0.05757	66.549	12.68	0.15	0.00	0	60,750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	112.32120	0.11232	97.07110	0.09707	112.321	13.00	0.22	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.35	Call	638.71560	0.63872	724.90060	0.72490	638.716	13.28	0.72	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.45	Call	576.05350	0.57605	658.18200	0.65818	576.053	13.48	0.68	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	216.80850	0.21681	188.53010	0.18853	216.808	13.58	0.34	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	336.60680	0.33661	297.32970	0.29733	336.607	14.09	0.45	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.90	Put	422.59160	0.42259	375.86540	0.37587	422.592	14.42	0.51	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Call	315.73670	0.31574	372.20790	0.37221	315.737	14.68	0.45	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	486.03670	0.48604	434.20790	0.43421	486.037	14.68	0.55	0.00	0	22,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	567.07150	0.56707	510.28380	0.51028	567.072	15.00	0.60	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	581.06340	0.58106	523.47460	0.52347	581.063	15.05	0.60	1,110,079,972.54	154,000	155,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Call	270.76340	0.27076	321.47460	0.32147	270.763	15.05	0.40	0.00	0	8,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	588.10900	0.58811	530.12400	0.53012	588.109	15.08	0.61	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.24	Call	242.65050	0.24265	289.48800	0.28949	242.650	15.31	0.36	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	660.30980	0.66031	598.47220	0.59847	660.310	15.34	0.64	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	697.54360	0.69754	633.86120	0.63386	697.544	15.47	0.66	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	774.09760	0.77410	706.89410	0.70689	774.098	15.73	0.69	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	182.65500	0.18265	220.70790	0.22071	182.655	15.98	0.29	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	852.95500	0.85296	782.70790	0.78271	852.955	15.98	0.71	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	1,059.16160	1.05916	982.03360	0.98203	1,059.162	16.58	0.77	0.00	0	66.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	1,241.10380	1.24110	1,159.00150	1.15900	1,241.104	17.08	0.81	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	106.20120	0.10620	131.54560	0.13155	106.201	17.17	0.18	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	1,276.50120	1.27650	1,193.54560	1.19355	1,276.501	17.17	0.82	0.00	0	22,728.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	1,321.04650	1.32105	1,237.06310	1.23706	1,321.046	17.29	0.83	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	1,428.16330	1.42816	1,342.72350	1.34272	1,428.163	17.51	0.85	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	1,455.21970	1.45522	1,369.20020	1.36920	1,455.220	17.57	0.85	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	1,546.12990	1.54613	1,458.28140	1.45828	1,546.130	17.75	0.87	0.00	0	25,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	71.67570	0.07168	91.26900	0.09127	71.676	17.85	0.13	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,693.66370	1.69366	1,603.19060	1.60319	1,693.664	18.05	0.89	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,712.26670	1.71227	1,621.49010	1.62149	1,712.267	18.09	0.89	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,730.90260	1.73090	1,639.82790	1.63983	1,730.903	18.12	0.89	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,862.21230	1.86221	1,769.18690	1.76919	1,862.212	18.38	0.91	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,966.33110	1.96633	1,871.93510	1.87194	1,966.331	18.58	0.92	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	2,013.90190	2.01390	1,918.92470	1.91892	2,013.902	18.68	0.92	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	2,023.43370	2.02343	1,928.34370	1.92834	2,023.434	18.69	0.92	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	2,042.51280	2.04251	1,947.19890	1.94720	2,042.513	18.73	0.92	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	2,052.06000	2.05206	1,956.63730	1.95664	2,052.060	18.75	0.92	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	2,109.45470	2.10945	2,013.39280	2.01339	2,109.455	18.86	0.93	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	2,205.50280	2.20550	2,108.44890	2.10845	2,205.503	19.04	0.93	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	2,301.98980	2.30199	2,204.02910	2.20403	2,301.990	19.23	0.94	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	2,446.71940	2.44672	2,348.25820	2.34826	2,446.719	19.40	0.95	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	16.86760	0.01687	24.70730	0.02471	16.868	19.35	0.03	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	12.50620	0.01251	18.34970	0.01835	12.506	19.32	0.03	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	10.55270	0.01055	15.47940	0.01548	10.553	19.30	0.02	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	7.58920	0.00759	11.09640	0.01110	7.589	19.27	0.02	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	6.24420	0.00624	9.09770	0.00910	6.244	19.25	0.01	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	5.91780	0.00592	8.61160	0.00861	5.918	19.25	0.01	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	5.12220	0.00512	7.42640	0.00743	5.122	19.23	0.01	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	4.42680	0.00443	6.38970	0.00639	4.427	19.22	0.01	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	3.48840	0.00349	4.97940	0.00498	3.488	19.20	0.01	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	3.07690	0.00308	4.34250	0.00434	3.077	19.20	0.01	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	2.91490	0.00291	4.09280	0.00409	2.915	19.20	0.01	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	1.81170	0.00181	2.57690	0.00258	1.812	19.20	0.00	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	0.90220	0.00090	1.31690	0.00132	0.902	19.20	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	0.58970	0.00059	0.87410	0.00087	0.590	19.20	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	0.55610	0.00056	0.82610	0.00083	0.556	19.20	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.47530	0.00048	0.71010	0.00071	0.475	19.20	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.44800	0.00045	0.67080	0.00067	0.448	19.20	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.34620	0.00035	0.52320	0.00052	0.346	19.20	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.20100	0.00020	0.30970	0.00031	0.201	19.20	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.17080	0.00017	0.26460	0.00026	0.171	19.20	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.11080	0.00011	0.17440	0.00017	0.111	19.20	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.07770	0.00008	0.12380	0.00012	0.078	19.20	0.00	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			11.84670	11.84670	11.95530	11.95530		14.35	0.00	0.00	0	445.00

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 29/06/2018	Any day expiry	13.80	Put	2,006.70620	2.00671	1,912.59380	1.91259	2,006.706	18.61	0.91	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	3.02500	0.00303	8.15900	0.00816	3.025	18.69	0.01	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	1.27450	0.00127	3.97760	0.00398	1.275	18.69	0.00	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			11.85130	11.85130	11.96010	11.96010		14.32	0.00	0.00	0	100.00
\$ / R	On 06/07/2018	Any day expiry			11.85750	11.85750	11.96640	11.96640		14.34	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	546.25580	0.54626	492.02000	0.49202	546.256	14.88	0.56	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	72.33810	0.07234	90.11250	0.09011	72.338	18.17	0.12	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	63.61400	0.06361	79.65140	0.07965	63.614	18.41	0.10	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			11.87910	11.87910	11.98840	11.98840		14.36	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			11.88530	11.88530	11.99470	11.99470		14.34	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.19	Put	2,358.28440	2.35828	2,261.47890	2.26148	2,358.284	19.01	0.92	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	2,606.81640	2.60682	2,508.61460	2.50861	2,606.816	19.37	0.93	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.72	Call	12.20440	0.01220	18.90140	0.01890	12.204	20.68	0.02	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	9.19430	0.00919	14.57660	0.01458	9.194	20.68	0.02	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			11.88680	11.88680	11.99630	11.99630		14.35	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			11.89610	11.89610	12.00580	12.00580		14.45	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,985.91300	1.98591	1,893.98820	1.89399	1,985.913	18.27	0.88	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	12.71770	0.01272	20.09710	0.02010	12.718	20.67	0.02	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	6.76910	0.00677	11.31140	0.01131	6.769	20.67	0.01	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			11.90690	11.90690	12.01680	12.01680		14.45	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	735.49850	0.73550	673.53050	0.67353	735.499	15.37	0.61	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	2,037.38390	2.03738	1,945.13050	1.94513	2,037.384	18.30	0.88	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	10.12870	0.01013	15.75560	0.01576	10.129	20.81	0.02	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			11.91620	11.91620	12.02630	12.02630		14.43	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			11.94360	11.94360	12.05430	12.05430		14.56	0.00	0.00	0	1,766.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,969.56040	1.96956	1,879.44980	1.87945	1,969.560	18.04	0.85	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	20.52750	0.02053	28.33520	0.02834	20.528	20.99	0.03	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	11.77480	0.01177	16.82900	0.01683	11.775	20.99	0.02	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			11.96910	11.96910	12.08040	12.08040		14.54	0.00	6,092,271.90	509	38,076.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	403.99540	0.40400	363.38620	0.36339	403.995	14.17	0.41	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	961.58510	0.96159	892.91020	0.89291	961.585	15.85	0.65	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	992.06980	0.99207	922.29000	0.92229	992.070	15.93	0.66	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	1,148.99400	1.14899	1,074.59740	1.07460	1,148.994	16.34	0.70	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	1,480.34500	1.48035	1,399.68540	1.39969	1,480.345	17.10	0.77	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	191.83320	0.19183	221.56170	0.22156	191.833	17.17	0.23	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	146.58190	0.14658	170.60080	0.17060	146.582	17.70	0.18	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	29.75320	0.02975	38.87260	0.03887	29.753	21.00	0.04	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	27.79760	0.02780	36.44940	0.03645	27.798	21.00	0.04	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	25.21100	0.02521	33.23010	0.03323	25.211	21.00	0.04	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	21.74950	0.02175	28.89410	0.02889	21.749	21.00	0.03	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			11.98570	11.98570	12.09730	12.09730		14.56	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,957.59860	1.95760	1,868.88160	1.86888	1,957.599	17.88	0.83	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	27.11680	0.02712	35.56840	0.03557	27.117	21.02	0.04	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	16.01730	0.01602	21.60520	0.02161	16.017	21.02	0.02	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 25/10/2018	Any day expiry		12.02620	12.02620	12.13880	12.13880		14.73	0.00	0.00	0	70.00
\$ / R		On 29/10/2018	Any day expiry		12.03220	12.03220	12.14490	12.14490		14.72	0.00	0.00	0	225.00
\$ / R		On 31/10/2018	Any day expiry		12.03520	12.03520	12.14800	12.14800		14.73	0.00	0.00	0	430.00
\$ / R	13.80	Put	Any day expiry	1,944.98230	1.94498	1,857.31310	1.85731	1,944.982		17.72	0.80	0.00	0	1,000.00
\$ / R	16.47	Call	Any day expiry	34.03100	0.03403	42.35050	0.04235	34.031		20.88	0.04	0.00	0	500.00
\$ / R	17.02	Call	Any day expiry	21.14010	0.02114	26.82920	0.02683	21.140		20.88	0.03	0.00	0	500.00
\$ / R		On 05/11/2018	Any day expiry		12.04270	12.04270	12.15570	12.15570		14.70	0.00	0.00	0	0.00
\$ / R	11.90	Put	Any day expiry	509.32140	0.50932	464.32230	0.46432	509.321		14.43	0.44	0.00	0	1,880.00
\$ / R	13.86	Put	Any day expiry	1,995.16300	1.99516	1,907.35270	1.90735	1,995.163		17.75	0.81	0.00	0	1,880.00
\$ / R	16.81	Call	Any day expiry	26.70650	0.02671	33.69530	0.03370	26.707		20.81	0.03	0.00	0	1,880.00
\$ / R		On 13/11/2018	Any day expiry		12.05470	12.05470	12.16800	12.16800		14.70	0.00	0.00	0	70.00
\$ / R		On 16/11/2018	Any day expiry		12.05920	12.05920	12.17260	12.17260		14.71	0.00	0.00	0	0.00
\$ / R	10.83	Put	Any day expiry	111.43590	0.11144	102.88610	0.10289	111.436		12.93	0.15	0.00	0	51,000.00
\$ / R	11.67	Put	Any day expiry	395.50990	0.39551	358.03460	0.35803	395.510		14.04	0.37	0.00	0	51,000.00
\$ / R	13.22	Call	Any day expiry	288.18190	0.28818	322.64490	0.32264	288.182		16.82	0.29	0.00	0	51,000.00
\$ / R		On 30/11/2018	Any day expiry		12.07990	12.07990	12.19390	12.19390		14.71	0.00	0.00	0	0.00
\$ / R	13.80	Put	Any day expiry	1,934.06150	1.93406	1,848.01080	1.84801	1,934.061		17.56	0.78	0.00	0	1,000.00
\$ / R	16.70	Call	Any day expiry	38.68070	0.03868	47.46100	0.04746	38.681		20.70	0.05	0.00	0	500.00
\$ / R	17.31	Call	Any day expiry	23.67470	0.02367	29.60670	0.02961	23.675		20.70	0.03	0.00	0	500.00
\$ / R		On 11/12/2018	Any day expiry		12.09590	12.09590	12.21050	12.21050		14.78	0.00	0.00	0	0.00
\$ / R	13.65	Put	Any day expiry	1,802.15980	1.80216	1,718.21320	1.71821	1,802.160		17.31	0.76	0.00	0	20,000.00
\$ / R	15.69	Call	Any day expiry	90.83360	0.09083	102.24510	0.10225	90.834		20.59	0.09	0.00	0	20,000.00
\$ / R		On 14/12/2018	Foreign Exchange Future		12.10030	12.10030	12.21510	12.21510		14.78	0.00	0.00	0	18,500.00
\$ / R	11.64	Put	Any day expiry	393.81970	0.39382	357.01540	0.35702	393.820		13.98	0.36	0.00	0	2,764.00
\$ / R	12.50	Call	Any day expiry	501.10020	0.50110	553.82110	0.55382	501.100		15.46	0.43	0.00	0	150.00
\$ / R	12.96	Put	Any day expiry	1,239.38600	1.23939	1,166.17220	1.16617	1,239.386		16.25	0.65	0.00	0	23,443.00
\$ / R	13.00	Call	Any day expiry	370.86890	0.37087	411.62570	0.41163	370.869		16.32	0.34	0.00	0	2,000.00
\$ / R	13.80	Call	Any day expiry	230.22270	0.23022	258.82200	0.25882	230.223		17.51	0.23	0.00	0	2,764.00
\$ / R	14.89	Call	Any day expiry	128.52670	0.12853	143.95810	0.14396	128.527		19.14	0.13	0.00	0	1,000.00
\$ / R	15.95	Call	Any day expiry	78.82340	0.07882	92.07990	0.09208	78.823		20.70	0.08	0.00	0	2,000.00
\$ / R	17.24	Call	Any day expiry	29.72370	0.02972	35.79020	0.03579	29.724		20.70	0.04	0.00	0	23,443.00
\$ / R		On 31/12/2018	Any day expiry		12.12510	12.12510	12.24080	12.24080		14.84	0.00	0.00	0	0.00
\$ / R	13.80	Put	Any day expiry	1,924.38490	1.92438	1,839.29600	1.83930	1,924.385		17.42	0.76	0.00	0	1,000.00
\$ / R	16.93	Call	Any day expiry	43.32100	0.04332	52.84830	0.05285	43.321		20.53	0.05	0.00	0	500.00
\$ / R	17.58	Call	Any day expiry	26.57450	0.02657	33.03370	0.03303	26.574		20.53	0.03	0.00	0	500.00
\$ / R		On 13/02/2019	Any day expiry		12.18920	12.18920	12.30730	12.30730		14.90	0.00	0.00	0	70.00
\$ / R		On 18/03/2019	Foreign Exchange Future		12.23840	12.23840	12.35770	12.35770		15.03	0.00	4,895,360.00	400	400.00
\$ / R		On 14/06/2019	Foreign Exchange Future		12.37130	12.37130	12.49280	12.49280		15.36	0.00	0.00	0	0.00
\$ / R		On 13/12/2019	Foreign Exchange Future		12.64620	12.64620	12.77200	12.77200		15.83	0.00	0.00	0	0.00
\$ / R	20.00	Call	Any day expiry	92.01250	0.09201	106.12390	0.10612	92.013		20.73	0.07	0.00	0	2,000.00
\$ / R		On 12/06/2020	Foreign Exchange Future		12.94600	12.94600	13.07940	13.07940		16.36	0.00	0.00	0	0.00
\$ / R		On 28/07/2020	Any day expiry		13.02590	13.02590	13.16190	13.16190		16.51	0.00	0.00	0	84,000.00
\$ / R		On 14/09/2020	Foreign Exchange Future		13.10940	13.10940	13.24800	13.24800		16.61	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R MAXI	On 19/03/2018		Foreign Exchange Future		11.68440	11.68440	11.78960	11.78960		13.57	0.00	303,794.40	26	397.00
\$ / R MAXI	On 18/06/2018		Foreign Exchange Future		11.82970	11.82970	11.93800	11.93800		14.29	0.00	118,297.00	10	84.00
\$ / R MAXI	On 17/09/2018		Foreign Exchange Future		11.96910	11.96910	12.08040	12.08040		14.54	0.00	0.00	0	45.00
\$ / R MAXI	On 14/12/2018		Foreign Exchange Future		12.10030	12.10030	12.21510	12.21510		14.78	0.00	0.00	0	3.00
\$ / R MAXI	On 14/06/2019		Foreign Exchange Future		12.37130	12.37130	12.49280	12.49280		15.36	0.00	0.00	0	0.00
£ / R	On 01/03/2018		Any day expiry		16.25790	16.25790	16.45380	16.45380		15.85	0.00	0.00	0	17.00
£ / R	On 15/03/2018		Any day expiry		16.30020	16.30020	16.49690	16.49690		15.80	0.00	0.00	0	38.00
£ / R	On 19/03/2018		Foreign Exchange Future		16.31230	16.31230	16.50920	16.50920		15.62	0.00	187,477,263.90	11,493	201,643.00
£ / R	On 19/03/2018	17.00	Put		762.04110	0.76204	621.99250	0.62199	762.041	16.99	0.81	0.00	0	500.00
£ / R	On 19/03/2018	19.00	Call		2.08560	0.00209	3.49900	0.00350	2.086	22.78	0.01	0.00	0	1,500.00
£ / R	On 19/03/2018	20.14	Call		0.95100	0.00095	1.57380	0.00157	0.951	27.97	0.00	0.00	0	500.00
£ / R	On 30/04/2018		Any day expiry		16.44080	16.44080	16.64010	16.64010		15.76	0.00	0.00	0	9.00
£ / R	On 18/06/2018		Foreign Exchange Future		16.58090	16.58090	16.78260	16.78260		15.83	0.00	12,435,675.00	750	10,567.00
£ / R	On 18/06/2018	17.50	Put		1,209.32810	1.20933	1,083.12390	1.08312	1,209.328	16.87	0.70	0.00	0	500.00
£ / R	On 18/06/2018	20.40	Call		29.38800	0.02939	39.61650	0.03962	29.388	20.24	0.04	0.00	0	500.00
£ / R	On 17/09/2018		Foreign Exchange Future		16.84280	16.84280	17.04990	17.04990		15.96	0.00	16,842,800.00	1,000	13,656.00
£ / R	On 14/12/2018		Foreign Exchange Future		17.09510	17.09510	17.30750	17.30750		15.98	0.00	8,547,550.00	500	895.00
£ / R	On 18/03/2019		Foreign Exchange Future		17.36800	17.36800	17.58840	17.58840		15.92	0.00	0.00	0	948.00
£ / R	On 14/06/2019		Foreign Exchange Future		17.62740	17.62740	17.85160	17.85160		15.79	0.00	0.00	0	0.00
¥ / R	On 19/03/2018		Foreign Exchange Future		0.10881	0.10881	0.11016	0.11016		17.62	0.00	0.00	0	8,261.00
¥ / R	On 18/06/2018		Foreign Exchange Future		0.11086	0.11086	0.11224	0.11224		12.35	0.00	0.00	0	0.00
¥ / R	On 17/09/2018		Foreign Exchange Future		0.11293	0.11293	0.11435	0.11435		13.34	0.00	0.00	0	0.00
¥ / R	On 14/06/2019		Foreign Exchange Future		0.12204	0.12204	0.12364	0.12364		22.69	0.00	0.00	0	0.00
€ / R	On 28/02/2018		Any day expiry		14.36440	14.36440	14.52310	14.52310		13.62	0.00	0.00	0	337.00
€ / R	On 28/02/2018	16.41	Put		2,045.63320	2.04563	1,887.03010	1.88703	2,045.633	27.42	1.00	0.00	0	1,647.00
€ / R	On 15/03/2018		Any day expiry		14.41020	14.41020	14.56970	14.56970		13.54	0.00	0.00	0	63.00
€ / R	On 19/03/2018		Foreign Exchange Future		14.42250	14.42250	14.58220	14.58220		13.42	0.00	433,973,025.00	30,090	120,050.00
€ / R	On 19/03/2018	14.45	Put		222.48090	0.22248	0.00000	0.00000	222.481	13.56	0.51	148,510,807.20	20,000	10,000.00
€ / R	On 19/03/2018	14.62	Put		330.23490	0.33023	240.51500	0.24052	330.235	14.06	0.63	0.00	0	10,000.00
€ / R	On 19/03/2018	15.05	Put		673.81220	0.67381	547.43970	0.54744	673.812	15.32	0.85	0.00	0	5,648.00
€ / R	On 19/03/2018	15.10	Put		718.28830	0.71829	588.89970	0.58890	718.288	15.46	0.86	0.00	0	14,172.00
€ / R	On 19/03/2018	16.50	Call		2.39780	0.00240	3.65620	0.00366	2.398	21.06	0.01	0.00	0	643.00
€ / R	On 19/03/2018	17.00	Call		1.11300	0.00111	1.60020	0.00160	1.113	23.04	0.00	0.00	0	620.00
€ / R	On 29/03/2018		Any day expiry		14.45370	14.45370	14.61400	14.61400		13.52	0.00	0.00	0	3.00
€ / R	On 11/04/2018		Any day expiry		14.49490	14.49490	14.65570	14.65570		13.46	0.00	0.00	0	107.00
€ / R	On 30/04/2018		Any day expiry		14.55410	14.55410	14.71580	14.71580		13.42	0.00	0.00	0	16.00
€ / R	On 18/06/2018		Foreign Exchange Future		14.70140	14.70140	14.86520	14.86520		13.57	0.00	18,376,750.00	1,250	22,094.00
€ / R	On 18/06/2018	13.75	Put		87.89470	0.08789	65.80590	0.06581	87.895	12.25	0.16	0.00	0	50,995.00
€ / R	On 18/06/2018	13.97	Put		138.32750	0.13833	106.86120	0.10686	138.328	12.44	0.22	0.00	0	7,000.00
€ / R	On 18/06/2018	15.25	Put		817.88960	0.81789	711.57980	0.71158	817.890	14.67	0.66	0.00	0	50,995.00
€ / R	On 18/06/2018	16.44	Put		1,820.59930	1.82060	1,684.10040	1.68410	1,820.599	16.50	0.87	0.00	0	7,000.00

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 18/06/2018	Foreign Exchange Future	18.61	Call	19.79870		0.01980		20.51870	0.02052	19.799	21.43	0.03	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	4.51290		0.00451		5.16210	0.00516	4.513	23.58	0.01	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future			14.98250		14.98250		15.15060	15.15060		13.73	0.00	4,374,890.00	292	45,425.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	270.16640		0.27017		225.94060	0.22594	270.166	12.78	0.29	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	1,216.87850		1.21688		1,103.92120	1.10392	1,216.879	15.07	0.67	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.00	Put	1,334.34280		1.33434		1,217.02850	1.21703	1,334.343	15.30	0.70	0.00	0	21,525.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	22.48340		0.02248		24.54740	0.02455	22.483	18.09	0.03	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	21.63	Call	2.69400		0.00269		2.79980	0.00280	2.694	18.09	0.00	0.00	0	21,525.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.25760		15.25760		15.43110	15.43110		13.93	0.00	0.00	0	2,962.00
€ / R	On 18/03/2019	Foreign Exchange Future			15.54710		15.54710		15.72640	15.72640		14.17	0.00	0.00	0	1,088.00
€ / R	On 14/06/2019	Foreign Exchange Future			15.80490		15.80490		15.98950	15.98950		14.56	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			92.65000		92.65000		93.30000	93.30000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			89.56000		89.56000		90.24000	90.24000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			88.23000		88.23000		88.92000	88.92000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			90.34000		90.34000		91.04000	91.04000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			94.11000		94.11000		94.80000	94.80000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			92.61000		92.61000		93.32000	93.32000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			94.64000		94.64000		95.36000	95.36000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			98.36000		98.36000		99.07000	99.07000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			98.67000		98.67000		99.39000	99.39000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			93.79000		93.79000		94.55000	94.55000			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		99.90000	99.90000			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			100.41000		100.41000		100.42000	100.42000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap			99.38000		99.38000		99.40000	99.40000			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			98.79000		98.79000		98.80000	98.80000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.13000		99.13000		99.16000	99.16000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.42000		99.42000		99.46000	99.46000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			99.74000		99.74000		99.79000	99.79000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap			100.60000		100.60000		100.66000	100.66000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap			98.27000		98.27000		98.33000	98.33000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			95.47000		95.47000		95.58000	95.58000			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			94.59000		94.59000		94.73000	94.73000			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			93.67000		93.67000		93.85000	93.85000			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			93.72000		93.72000		93.94000	93.94000			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			95.81000		95.81000		96.07000	96.07000			0.00	0.00	0	51.00

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
5Y STND	On 15/03/2022	Interest Rate Swap	95.84000	95.84000	95.84000	96.13000	96.13000				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	96.94000	96.94000	96.94000	97.25000	97.25000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	99.06000	99.06000	99.06000	99.39000	99.39000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	100.23000	100.23000	100.23000	100.58000	100.58000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	95.22000	95.22000	95.22000	95.59000	95.59000				0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	592.50700	592.50700	592.50700	590.25200	590.25200				0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	697.16400	697.16400	697.16400	691.53800	691.53800				0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	637.97200	637.97200	637.97200	629.78900	629.78900				0.00	0.00	0	818.00
AU\$ / R	On 28/02/2018	Any day expiry	9.13980	9.13980	9.13980	9.27910	9.27910			11.95	0.00	0.00	0	46.00
AU\$ / R	On 15/03/2018	Any day expiry	9.15980	9.15980	9.15980	9.29950	9.29950			11.92	0.00	0.00	0	4.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	9.16510	9.16510	9.16510	9.30490	9.30490			11.78	0.00	6,873,825.00	750	10,798.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.28140	9.28140	9.28140	9.42400	9.42400			12.10	0.00	2,366,757.00	255	5,422.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.39680	9.39680	9.39680	9.54190	9.54190			12.59	0.00	0.00	0	400.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.50720	9.50720	9.50720	9.65520	9.65520			13.07	0.00	2,376,800.00	250	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	9.73630	9.73630	9.73630	9.88990	9.88990			13.06	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	9.22830	9.22830	9.22830	9.34980	9.34980			13.10	0.00	922,830.00	100	700.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.35730	9.35730	9.35730	9.48190	9.48190			13.39	0.00	2,432,898.00	260	410.00
CHF / R	On 19/03/2018	Foreign Exchange Future	12.49200	12.49200	12.49200	12.64700	12.64700			12.62	0.00	0.00	0	1,215.00
CHF / R	On 18/06/2018	Foreign Exchange Future	12.74630	12.74630	12.74630	12.90580	12.90580			12.77	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.00370	13.00370	13.00370	13.16720	13.16720			13.21	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.02980	14.02980	14.02980	14.21340	14.21340			14.19	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	1.84240	1.84240	1.84240	1.85810	1.85810			13.09	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.85540	1.85540	1.85540	1.87140	1.87140			13.31	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.86850	1.86850	1.86850	1.88480	1.88480			13.63	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	1.90690	1.90690	1.90690	1.92390	1.92390			14.50	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future	1.95350	1.95350	1.95350	1.97450	1.97450			14.07	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	1.99280	1.99280	1.99280	2.01460	2.01460			14.41	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.03250	2.03250	2.03250	2.05490	2.05490			14.81	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.23040	2.23040	2.23040	2.25520	2.25520			15.71	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000	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
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	10.20190	80.34507		10.41018	79.01134				0.00	0.00	0	9,466.00
ES33	On 02/08/2018	Bond Future	10.28213	81.83135		10.49727	80.47381				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	10.35651	83.96326		10.55943	82.44786				0.00	0.00	0	7,957.00
ES42	On 02/08/2018	Bond Future	10.43376	85.51624		10.64311	83.97376				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	634.86100	634.86100		627.47600	627.47600				0.00	0.00	0	616.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.49420	1.49420		1.50790	1.50790			13.92	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.51620	1.51620		1.53060	1.53060			13.93	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.53720	1.53720		1.55190	1.55190			14.72	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.64890	1.64890		1.66610	1.66610			15.73	0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	133.13754	133.13754		132.49584	132.49584				0.00	0.00	0	1,033.00
I2025	On 02/08/2018	Bond Future	134.22760	134.22760		133.57457	133.57457				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	101.63769	101.63769		101.06423	101.06423				0.00	0.00	0	1,370.00
I2029	On 02/08/2018	Bond Future	103.52365	103.52365		102.93999	102.93999				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	104.83839	104.83839		104.46374	104.46374				0.00	0.00	0	6,055.00
I2033	On 02/08/2018	Bond Future	106.78370	106.78370		106.40264	106.40264				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	127.77199	127.77199		127.20405	127.20405				0.00	0.00	0	8,991.00
I2038	On 02/08/2018	Bond Future	128.58993	128.58993		128.01210	128.01210				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	120.81487	120.81487		120.36902	120.36902				0.00	0.00	0	10,874.00
I2046	On 02/08/2018	Bond Future	123.05651	123.05651		122.60304	122.60304				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

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
I2050	On 03/05/2018	Bond Future	130.08039		130.08039		127.58154	127.58154			0.00	0.00	0	9,738.00
I2050	On 02/08/2018	Bond Future	130.76134		130.76134		128.21662	128.21662			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	255.65100		255.65100		253.99000	253.99000			0.00	0.00	0	1,146.00
JIBAR FUTURE	On 21/02/2018	Jibar Tradeable Future	7.13000		92.87000		7.13000	92.87000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	7.10000		92.90000		7.10000	92.90000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 18/04/2018	Jibar Tradeable Future	6.97000		93.03000		6.97000	93.03000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	6.85000		93.15000		6.85000	93.15000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	6.76000		93.24000		6.76000	93.24000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future	6.73000		93.27000		6.73000	93.27000			0.00	0.00	0	35,000.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future	6.76000		93.24000		6.76000	93.24000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future	6.81000		93.19000		6.81000	93.19000			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future	0.11480		0.11480		0.11590	0.11590			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future	0.11430		0.11430		0.11530	0.11530			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future	0.11380		0.11380		0.11460	0.11460			0.00	0.00	0	562.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.10910		0.10910		0.11090	0.11090			0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future	1.49500		1.49500		1.51240	1.51240		14.25	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future	1.51930		1.51930		1.53710	1.53710		13.93	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future	1.54310		1.54310		1.56160	1.56160			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.61450		1.61450		1.63590	1.63590		13.79	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future	8.57580		8.57580		8.66310	8.66310		13.02	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future	8.67870		8.67870		8.76820	8.76820		13.40	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future	8.78240		8.78240		8.87360	8.87360		13.77	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	9.39670		9.39670		9.50350	9.50350		14.35	0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future	1.22730		1.22730		1.23550	1.23550			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future	1.23640		1.23640		1.24450	1.24450			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future	1.24380		1.24380		1.25210	1.25210			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future	1.32500		1.32500		1.33500	1.33500			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future	1.39610		1.39610		1.40030	1.40030			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future	1.40160		1.40160		1.40580	1.40580			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future	1.40720		1.40720		1.41140	1.41140			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future	1.23430		1.23430		1.23690	1.23690			0.00	0.00	0	7,284.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future	1.24270		1.24270		1.24520	1.24520			0.00	0.00	0	100.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future	1.25180		1.25180		1.25410	1.25410			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 / ¥EN	On 19/03/2018	Foreign Exchange Future			9.19020		9.19020	0.10828	9.07760	9.07760		16.24	0.00	0.00	0	0.00
R / ¥EN	On 19/03/2018	Foreign Exchange Future	9.07	Call	2,274.35010		0.22744	0.10828	1,649.36350	0.16494	2,274.350	16.48	0.63	0.00	0	11,700.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			9.02040		9.02040	0.10828	8.90920	8.90920		17.08	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	2,870.49570		0.28705	0.10828	3,327.98740	0.33280	2,870.496	17.23	0.42	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.85490		8.85490	0.10828	8.74490	8.74490		17.38	0.00	0.00	0	0.00
R186	On 03/05/2018	Bond Future			7.98813		119.40045		8.11318	118.55985		6.39	0.00	1,318,539,169.35	11,043	200,078.00
R186	On 03/05/2018	Bond Future	7.85	Call	877.65000		0.87765		609.08000	0.60908	877.650	6.13	0.39	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.00	Call	1,360.58000		1.36058		979.87000	0.97987	1,360.580	6.29	0.52	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	8.35	Put	507.28000		0.50728		715.32000	0.71532	507.280	6.70	0.24	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.40	Put	440.04000		0.44004		618.92000	0.61892	440.040	6.76	0.21	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.40	Call	3,178.57000		3.17857		2,516.85000	2.51685	3,178.570	6.76	0.79	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	8.50	Put	328.92000		0.32892		457.38000	0.45738	328.920	6.89	0.17	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.85	Put	112.33000		0.11233		144.62000	0.14462	112.330	7.34	0.07	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	9.30	Call	8,452.35000		8.45235		7,617.37000	7.61737	8,452.350	7.65	0.99	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.72	Put	2.44000		0.00244		3.62000	0.00362	2.440	7.65	0.00	0.00	0	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	2.06000		0.00206		3.07000	0.00307	2.060	7.65	0.00	0.00	0	3,200.00
R186	On 02/08/2018	Bond Future			8.00980		116.30882		8.14010	115.45411		6.89	0.00	0.00	0	191.00
R186	On 02/08/2018	Bond Future	7.50	Call	708.89000		0.70889		589.25000	0.58925	708.890	6.26	0.25	0.00	0	1,470.00
R186	On 02/08/2018	Bond Future	8.25	Call	3,007.11000		3.00711		2,514.71000	2.51471	3,007.110	6.94	0.62	0.00	0	1,470.00
R186	On 01/11/2018	Bond Future			8.02613		118.49718		8.16254	117.62438		6.85	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	2,397.92000		2.39792		2,081.30000	2.08130	2,397.920	6.61	0.48	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	4,310.02000		4.31002		3,768.69000	3.76869	4,310.020	6.99	0.67	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	671.65000		0.67165		776.91000	0.77691	671.650	7.60	0.16	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			305.54487		305.54487		304.11858	304.11858			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			240.14293		240.14293		239.03689	239.03689		4.60	0.00	3,362,001.02	14	23,064.00
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			7.30605		103.21129		7.42148	102.74599		4.02	0.00	31,995,499.90	310	66,472.00
R2023	On 03/05/2018	Bond Future	9.19	Put	0.11000		0.00011		0.21000	0.00021	0.110	4.71	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			8.42123		99.02157		8.57143	97.94655		8.62	0.00	5,842,272.63	59	90,395.00
R2030	On 02/08/2018	Bond Future			8.45496		96.84765		8.61028	95.75393		9.33	0.00	0.00	0	127.00
R2030	On 02/08/2018	Bond Future	8.51	Call	2,568.44000		2.56844		3,330.59000	3.33059	2,568.440	9.22	0.54	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	4,367.44000		4.36744		4,710.57000	4.71057	4,367.440	9.78	0.71	0.00	0	7,850.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 02/08/2018	Bond Future	9.50	Put	480.55000		0.48055		1,397.99000	1.39799	480.550	10.61	0.13	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			8.63260		97.77971		8.78776	96.57480		9.76	0.00	14,862,515.92	152	63,180.00
R2032	On 02/08/2018	Bond Future			8.66716		99.58837		8.82714	98.36231		10.11	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			8.77704		102.49453		8.98315	100.71212		13.54	0.00	75,948,446.73	741	61,765.00
R2035	On 03/05/2018	Bond Future	8.75	Call	2,370.72000		2.37072		1,602.92000	1.60292	2,370.720	13.78	0.50	0.00	0	1,000.00
R2035	On 03/05/2018	Bond Future	9.25	Put	917.92000		0.91792		1,454.14000	1.45414	917.920	13.66	0.24	0.00	0	1,000.00
R2035	On 02/08/2018	Bond Future			8.81209		104.39059		9.02432	102.57633		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			8.86565		98.94250		9.07174	97.14779		11.25	0.00	4,254,527.50	43	44,878.00
R2037	On 02/08/2018	Bond Future			8.90529		96.51673		9.11741	94.68997		12.20	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			6.55194		103.88831		6.66398	103.82052		0.37	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			8.92565		103.09527		9.13675	101.10463		11.86	0.00	4,123,810.80	40	39,996.00
R2040	On 03/05/2018	Bond Future	9.00	Call	2,484.24000		2.48424		1,501.59000	1.50159	2,484.240	11.68	0.56	0.00	0	1,500.00
R2040	On 03/05/2018	Bond Future	10.00	Call	9,660.52000		9.66052		7,731.36000	7.73136	9,660.520	13.94	0.95	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			8.96529		100.49592		9.18241	98.46977		12.86	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			8.95974		100.22525		9.16552	98.23850		12.55	0.00	0.00	0	23,424.00
R2044	On 02/08/2018	Bond Future			8.99814		97.69804		9.20958	95.67582		13.62	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			8.93038		99.74775		9.13584	97.68886		13.09	0.00	0.00	0	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			6.54840		103.35350		6.66330	103.17134		1.04	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			6.87033		100.38026		6.98197	100.09245		2.18	0.00	15,057,039.00	150	36,097.00
R208	On 31/03/2021	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
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			8.76587		78.11876		8.97150	76.61006		11.75	0.00	50,152,243.92	642	79,878.00
R209	On 03/05/2018	Bond Future	8.95	Call	2,355.90000		2.35590		1,517.05000	1.51705	2,355.900	11.66	0.64	0.00	0	1,321.00
R209	On 03/05/2018	Bond Future	9.19	Call	3,610.95000		3.61095		2,505.71000	2.50571	3,610.950	12.20	0.78	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.30	Call	4,239.46000		4.23946		3,037.21000	3.03721	4,239.460	12.46	0.83	0.00	0	1,321.00
R209	On 03/05/2018	Bond Future	9.47	Put	257.93000		0.25793		450.14000	0.45014	257.930	12.85	0.12	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.75	Call	6,964.39000		6.96439		5,533.62000	5.53362	6,964.390	13.50	0.94	0.00	0	435.00
R209	On 03/05/2018	Bond Future	9.77	Put	112.22000		0.11222		184.84000	0.18484	112.220	13.55	0.06	0.00	0	250.00
R209	On 03/05/2018	Bond Future	10.00	Put	58.84000		0.05884		88.52000	0.08852	58.840	14.08	0.03	0.00	0	11,067.00
R209	On 03/05/2018	Bond Future	10.22	Put	24.88000		0.02488		42.23000	0.04223	24.880	14.08	0.01	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	2.55000		0.00255		4.49000	0.00449	2.550	14.08	0.00	0.00	0	435.00
R209	On 02/08/2018	Bond Future			8.79821		79.56378		9.00936	78.02801		12.25	0.00	0.00	0	816.00
R209	On 02/08/2018	Bond Future	9.66	Call	6,722.13000		6.72213		5,390.99000	5.39099	6,722.130	13.48	0.82	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	287.87000		0.28787		360.53000	0.36053	287.870	14.11	0.08	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	71.33000		0.07133		98.24000	0.09824	71.330	14.11	0.02	0.00	0	435.00
R209	On 01/11/2018	Bond Future			8.82888		77.91192		9.04606	76.34592		12.85	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	9.94	Put	953.54000		0.95354		1,142.66000	1.14266	953.540	14.27	0.18	0.00	0	255.00
R209	On 01/11/2018	Bond Future	9.97	Put	922.62000		0.92262		1,100.81000	1.10081	922.620	14.32	0.17	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			189.59803		189.59803		188.31470	188.31470			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			155.12898		155.12898		154.60455	154.60455			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			8.50290		89.70179		8.65784	88.61089		9.48	0.00	44,850,895.00	500	45,747.00
R213	On 02/08/2018	Bond Future			8.53237		91.36116		8.69210	90.25119		9.86	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			8.91030		77.85404		9.11061	76.30152		12.68	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

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
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	21,549.88000		21,549.88000		21,773.99000	21,773.99000			0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future	8.85180		8.85180		8.94540	8.94540		11.96	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	8.97950		8.97950		9.07630	9.07630		12.33	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	9.10480		9.10480		9.20520	9.20520		12.73	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	9.79080		9.79080		9.90740	9.90740		13.66	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.06270		3.06270		3.08530	3.08530		11.44	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.02220		3.02220		3.04310	3.04310		12.05	0.00	0.00	0	4,540.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.97680		2.97680		3.00040	3.00040		12.45	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.95530		2.95530		2.97270	2.97270		13.66	0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.17960		1.17960		1.17880	1.17880			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.16280		1.16280		1.16230	1.16230			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.14470		1.14470		1.14430	1.14430			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.21640		1.21640		1.21640	1.21640			0.00	0.00	0	0.00
Total for Derivatives :												6,763,861,321.33	533,034	6 841 120.00
Grand Total:												6,763,861,321.33	533,034	6 841 120.00