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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 01/12/2017

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 04/12/2017	Any day expiry	13.70110	13.70110		13.59340	13.59340		10.84	0.00	0.00	0	0.00	
\$ / R	On 04/12/2017	Any day expiry	14.47	Call	0.72550	0.00073	1.29690	0.00130	0.725	24.55	0.01	42,889.15	406	30,000.00
\$ / R	On 06/12/2017	Any day expiry			13.70110	13.70110	13.59160	13.59160	13.99	0.00	0.00	0	0.00	
\$ / R	On 06/12/2017	Any day expiry	14.30	Call	5.76590	0.00577	5.00550	0.00501	5.766	21.05	0.04	0.00	0	100.00
\$ / R	On 14/12/2017	Any day expiry			13.71860	13.71860	13.60930	13.60930	15.97	0.00	0.00	0	241.00	
\$ / R	On 15/12/2017	Any day expiry			13.72090	13.72090	13.61150	13.61150	16.17	0.00	0.00	0	1,781.00	
\$ / R	On 15/12/2017	Any day expiry	13.78	Call	149.03080	0.14903	123.80510	0.12381	149.031	16.48	0.45	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.72750	13.72750	13.61810	13.61810	17.06	0.00	529,854,045.00	38,598	943,965.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	0.54520	0.00055	0.87240	0.00087	0.545	25.78	0.00	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	1.25990	0.00126	2.01920	0.00202	1.260	24.67	0.01	0.00	0	20,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.16	Put	2.13670	0.00214	3.41530	0.00342	2.137	23.95	0.01	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.20	Put	2.43570	0.00244	3.88890	0.00389	2.436	23.77	0.01	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	2.51660	0.00252	4.01680	0.00402	2.517	23.73	0.01	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	4.32180	0.00432	5.68840	0.00569	4.322	22.63	0.02	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	5.15860	0.00516	6.65550	0.00666	5.159	21.67	0.02	0.00	0	16,416.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.56	Put	5.75900	0.00576	7.34640	0.00735	5.759	21.09	0.02	0.00	0	7,100.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	6.83460	0.00683	8.58080	0.00858	6.835	20.23	0.03	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.75	Put	8.34340	0.00834	10.31060	0.01031	8.343	19.27	0.04	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.76	Put	8.51640	0.00852	10.50900	0.01051	8.516	19.18	0.04	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	14.42730	0.01443	23.64100	0.02364	14.427	16.88	0.07	0.00	0	11,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	23.11140	0.02311	37.86620	0.03787	23.111	16.90	0.10	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	32.76980	0.03277	53.20590	0.05321	32.770	16.93	0.13	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Put	35.62600	0.03563	57.65420	0.05765	35.626	16.93	0.14	0.00	0	6,728.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Call	563.12600	0.56313	475.75420	0.47575	563.126	16.93	0.86	0.00	0	7,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	37.12620	0.03713	59.97610	0.05998	37.126	16.93	0.14	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.22	Put	38.67570	0.03868	62.36270	0.06236	38.676	16.94	0.15	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	521.12950	0.52113	438.02360	0.43802	521.129	16.94	0.84	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	63.74600	0.06375	99.67430	0.09967	63.746	16.97	0.22	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	76.09470	0.07609	117.29030	0.11729	76.095	16.98	0.25	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	333.39580	0.33340	276.30000	0.27630	333.396	17.01	0.68	0.00	0	11,016.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.60	Call	270.54340	0.27054	224.82710	0.22483	270.543	17.03	0.61	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.64	Put	160.06480	0.16006	228.65210	0.22865	160.065	17.04	0.42	0.00	0	4,400.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Put	220.93480	0.22093	301.25390	0.30125	220.935	17.26	0.52	0.00	0	3,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Call	188.43480	0.18843	159.35390	0.15935	188.435	17.26	0.48	0.00	0	3,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Put	244.46250	0.24446	327.59920	0.32760	244.463	17.40	0.55	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.90	Put	308.36380	0.30836	397.72070	0.39772	308.364	17.74	0.62	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.93	Call	126.36470	0.12636	107.95920	0.10796	126.365	17.84	0.36	0.00	0	7,820.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Call	106.38510	0.10639	91.41320	0.09141	106.385	18.08	0.31	0.00	0	19,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	378.88510	0.37889	473.31320	0.47331	378.885	18.08	0.69	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.10	Call	82.65490	0.08265	71.70210	0.07170	82.655	18.42	0.26	0.00	0	100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.27	Put	595.53570	0.59554	698.80140	0.69880	595.536	19.00	0.82	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	37.41610	0.03742	33.84970	0.03385	37.416	19.45	0.13	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Call	28.93280	0.02893	26.32320	0.02632	28.933	19.87	0.10	0.00	0	8,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	801.43280	0.80143	908.22320	0.90822	801.433	19.87	0.90	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	20.72740	0.02073	18.96110	0.01896	20.727	20.42	0.08	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.90	Call	10.46540	0.01047	9.60950	0.00961	10.465	21.56	0.04	0.00	0	1,500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	8.16670	0.00817	7.64880	0.00765	8.167	21.99	0.03	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	6.34530	0.00635	6.12880	0.00613	6.345	22.51	0.03	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	2.88590	0.00289	2.96360	0.00296	2.886	24.54	0.01	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.60	Call	2.39520	0.00240	2.49650	0.00250	2.395	25.06	0.01	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	1.20990	0.00121	1.33250	0.00133	1.210	27.14	0.00	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	0.41490	0.00041	0.59560	0.00060	0.415	34.08	0.00	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	0.39500	0.00040	0.57600	0.00058	0.395	34.83	0.00	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	0.17220	0.00017	0.22690	0.00023	0.172	38.62	0.00	0.00	0	2,055.00
\$ / R	On 19/12/2017	Any day expiry			13.72980	13.72980	13.62030	13.62030		17.63	0.00	0.00	0	300.00
\$ / R	On 21/12/2017	Any day expiry			13.73420	13.73420	13.62470	13.62470		18.66	0.00	0.00	0	221.00
\$ / R	On 22/12/2017	Any day expiry			13.73650	13.73650	13.62690	13.62690		19.04	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	142.64160	0.14264	201.20460	0.20120	142.642	18.63	0.34	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	1.53010	0.00153	1.35060	0.00135	1.530	41.53	0.00	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.74760	13.74760	13.63790	13.63790		19.44	0.00	0.00	0	916.00

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 29/12/2017	Any day expiry			13.75210		13.75210		13.64230	13.64230		19.92	0.00	0.00	0	500.00
\$ / R	On 29/12/2017	Any day expiry	14.50	Call	88.92270		0.08892		81.04950	0.08105	88.923	21.77	0.20	0.00	0	150.00
\$ / R	On 29/12/2017	Any day expiry	14.80	Call	51.27970		0.05128		47.70990	0.04771	51.280	22.39	0.12	0.00	0	200.00
\$ / R	On 02/01/2018	Any day expiry			13.76100		13.76100		13.65110	13.65110		20.03	0.00	0.00	0	0.00
\$ / R	On 04/01/2018	Any day expiry			13.76550		13.76550		13.65550	13.65550		20.14	0.00	0.00	0	677.00
\$ / R	On 09/01/2018	Any day expiry			13.77660		13.77660		13.66660	13.66660		19.63	0.00	0.00	0	200.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	124.87750		0.12488		161.83030	0.16183	124.878	19.21	0.24	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	89.90240		0.08990		80.38430	0.08038	89.902	21.79	0.18	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	75.22160		0.07522		67.40690	0.06741	75.222	22.05	0.15	0.00	0	1,000.00
\$ / R	On 10/01/2018	Any day expiry			13.77880		13.77880		13.66880	13.66880		19.58	0.00	0.00	0	500.00
\$ / R	On 12/01/2018	Any day expiry			13.78330		13.78330		13.67320	13.67320		19.57	0.00	0.00	0	241.00
\$ / R	On 15/01/2018	Any day expiry			13.78990		13.78990		13.86550	13.86550		19.23	0.00	0.00	0	0.00
\$ / R	On 15/01/2018	Any day expiry	14.12	Call	245.93480		0.24593		0.00000	0.00000	245.935	19.90	0.38	263,929,792.50	50,000	50,000.00
\$ / R	On 16/01/2018	Any day expiry			13.79220		13.79220		13.68210	13.68210		19.20	0.00	0.00	0	500.00
\$ / R	On 18/01/2018	Any day expiry			13.79660		13.79660		13.68650	13.68650		19.13	0.00	0.00	0	241.00
\$ / R	On 18/01/2018	Any day expiry	13.90	Put	441.09640		0.44110		513.63860	0.51364	441.096	19.33	0.53	0.00	0	20,000.00
\$ / R	On 19/01/2018	Any day expiry			13.79880		13.79880		13.68870	13.68870		19.10	0.00	0.00	0	0.00
\$ / R	On 19/01/2018	Any day expiry	13.75	Put	359.65720		0.35966		423.98870	0.42399	359.657	19.05	0.47	0.00	0	18,000.00
\$ / R	On 25/01/2018	Any day expiry			13.81220		13.81220		13.70200	13.70200		18.78	0.00	0.00	0	70.00
\$ / R	On 31/01/2018	Any day expiry			13.82550		13.82550		13.71530	13.71530		18.53	0.00	0.00	0	1,930.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	175.57940		0.17558		212.80270	0.21280	175.579	18.08	0.27	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	181.86640		0.18187		219.97570	0.21998	181.866	18.10	0.28	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	191.57520		0.19158		231.02470	0.23102	191.575	18.12	0.29	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	226.41170		0.22641		270.39260	0.27039	226.412	18.20	0.32	0.00	0	168,000.00
\$ / R	On 01/02/2018	Any day expiry			13.82770		13.82770		13.71750	13.71750		18.51	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	12.57	Put	40.96780		0.04097		55.49480	0.05549	40.968	17.47	0.09	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	13.04	Put	119.87350		0.11987		148.23490	0.14823	119.874	17.89	0.20	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	148.10490		0.14810		180.90680	0.18091	148.105	17.98	0.24	0.00	0	3,496.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	86.85850		0.08686		75.11790	0.07512	86.859	21.17	0.15	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	57.93580		0.05794		49.37860	0.04938	57.936	21.43	0.10	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.79	Call	39.82400		0.03982		33.43160	0.03343	39.824	21.66	0.07	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	15.88	Call	35.07890		0.03508		29.28730	0.02929	35.079	21.74	0.07	0.00	0	773.00
\$ / R	On 06/02/2018	Any day expiry			13.83880		13.83880		13.72860	13.72860		18.38	0.00	0.00	0	0.00
\$ / R	On 06/02/2018	Any day expiry	13.20	Put	167.72430		0.16772		203.46800	0.20347	167.724	17.77	0.26	0.00	0	35,000.00
\$ / R	On 06/02/2018	Any day expiry	13.80	Put	413.77130		0.41377		476.81340	0.47681	413.771	18.33	0.47	0.00	0	35,000.00
\$ / R	On 08/02/2018	Any day expiry			13.84320		13.84320		13.73290	13.73290		18.34	0.00	0.00	0	0.00
\$ / R	On 08/02/2018	Any day expiry	13.16	Put	159.10680		0.15911		193.56730	0.19357	159.107	17.69	0.24	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	13.86	Put	449.38510		0.44939		516.13910	0.51614	449.385	18.36	0.49	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	15.05	Call	121.78390		0.12178		109.53720	0.10954	121.784	20.58	0.19	0.00	0	1,880.00
\$ / R	On 12/02/2018	Any day expiry			13.85200		13.85200		13.74170	13.74170		18.17	0.00	0.00	0	0.00
\$ / R	On 12/02/2018	Any day expiry	13.90	Put	476.31200		0.47631		544.70540	0.54471	476.312	18.26	0.50	0.00	0	20,000.00
\$ / R	On 13/02/2018	Any day expiry			13.85420		13.85420		13.74380	13.74380		18.16	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.85860		13.85860		13.74820	13.74820		18.12	0.00	0.00	0	10.00
\$ / R	On 16/02/2018	Any day expiry			13.86080		13.86080		13.75040	13.75040		18.11	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 16/02/2018	Any day expiry	14.20	Put	670.17600	0.67018	749.13490	0.74913	670.176	18.74	0.59	0.00	0	20,000.00
\$ / R	On 28/02/2018	Any day expiry			13.88710	13.88710	13.77650	13.77650		17.86	0.00	0.00	0	500.00
\$ / R	On 28/02/2018	Any day expiry	14.18	Put	667.10300	0.66710	745.33980	0.74534	667.103	18.36	0.57	0.00	0	90,000.00
\$ / R	On 01/03/2018	Any day expiry			13.88930	13.88930	13.77870	13.77870		17.85	0.00	0.00	0	0.00
\$ / R	On 01/03/2018	Any day expiry	13.40	Put	263.75860	0.26376	0.00000	0.00000	263.759	17.33	0.32	225,560,180.50	50,000	50,000.00
\$ / R	On 01/03/2018	Any day expiry	13.50	Put	303.47050	0.30347	354.60920	0.35461	303.470	17.44	0.36	0.00	0	100,000.00
\$ / R	On 02/03/2018	Any day expiry			13.89150	13.89150	13.78090	13.78090		17.85	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry	13.40	Put	265.24640	0.26525	312.33670	0.31234	265.246	17.33	0.32	0.00	0	100,000.00
\$ / R	On 15/03/2018	Any day expiry			13.92020	13.92020	13.80940	13.80940		17.62	0.00	0.00	0	3,716.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.92900	13.92900	13.81820	13.81820		17.54	0.00	110,540,544.00	7,936	219,001.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	33.80280	0.03380	39.23640	0.03924	33.803	17.84	0.06	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	53.94730	0.05395	63.82990	0.06383	53.947	16.82	0.09	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	56.80440	0.05680	67.32350	0.06732	56.804	16.71	0.09	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	64.60540	0.06461	81.54440	0.08154	64.605	16.43	0.10	0.00	0	26,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.57	Put	74.09550	0.07410	92.79780	0.09280	74.096	16.46	0.12	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.82	Put	116.83540	0.11684	142.52600	0.14253	116.835	16.59	0.17	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	142.78010	0.14278	172.18450	0.17218	142.780	16.65	0.20	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	157.19150	0.15719	188.52580	0.18853	157.191	16.68	0.21	0.00	0	94,964.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	219.05090	0.21905	259.59250	0.25959	219.051	16.81	0.27	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	228.98180	0.22898	270.69060	0.27069	228.982	16.84	0.28	0.00	0	2,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	275.33170	0.27533	322.13870	0.32214	275.332	16.98	0.32	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	282.94350	0.28294	330.53880	0.33054	282.943	17.00	0.32	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	322.93850	0.32294	374.46910	0.37447	322.938	17.11	0.35	0.00	0	17,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	751.93850	0.75194	692.66910	0.69267	751.939	17.11	0.65	0.00	0	40,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	366.16460	0.36616	421.59920	0.42160	366.165	17.21	0.38	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.70	Call	641.59930	0.64160	590.08410	0.59008	641.599	17.32	0.59	0.00	0	25,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.74	Put	432.06460	0.43206	492.86910	0.49287	432.065	17.36	0.42	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	610.98680	0.61099	561.74280	0.56174	610.987	17.39	0.57	0.00	0	4,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.84	Put	482.93100	0.48293	548.10580	0.54811	482.931	17.47	0.45	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.89	Call	548.52590	0.54853	505.53300	0.50553	548.526	17.53	0.53	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.89	Put	509.52590	0.50953	577.33300	0.57733	509.526	17.53	0.47	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	520.56470	0.52056	589.22650	0.58923	520.565	17.55	0.48	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Put	531.91210	0.53191	601.23870	0.60124	531.912	17.59	0.48	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Call	530.91210	0.53091	489.43870	0.48944	530.912	17.59	0.52	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.95	Put	543.38040	0.54338	613.36560	0.61337	543.380	17.62	0.49	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.98	Put	560.80730	0.56081	631.76740	0.63177	560.807	17.67	0.50	0.00	0	200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.02	Call	493.45730	0.49346	0.00000	0.00000	493.457	17.74	0.49	376,872.39	55	55.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05	Put	602.50160	0.60250	675.67840	0.67568	602.502	17.79	0.52	0.00	0	500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.07	Call	473.67520	0.47368	436.66840	0.43667	473.675	17.82	0.48	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.16	Put	670.85270	0.67085	747.34290	0.74734	670.853	17.98	0.55	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	683.64030	0.68364	760.71160	0.76071	683.640	18.01	0.55	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Call	425.53590	0.42554	392.37850	0.39238	425.536	18.04	0.44	0.00	0	36.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Put	696.53590	0.69654	774.17850	0.77418	696.536	18.04	0.56	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.22	Put	709.53840	0.70954	787.74820	0.78775	709.538	18.08	0.56	0.00	0	2,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/03/2018	Foreign Exchange Future	14.25	Call	408.24030	0.40824	376.48620	0.37649	408.240	18.13	0.43	0.00	0	4,167.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.44	Call	348.29810	0.34830	321.47280	0.32147	348.298	18.45	0.38	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	345.38490	0.34538	318.80080	0.31880	345.385	18.47	0.38	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	894.96200	0.89496	980.12830	0.98013	894.962	18.53	0.63	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Call	331.16310	0.33116	305.76480	0.30576	331.163	18.55	0.36	0.00	0	490.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	902.16310	0.90216	987.56480	0.98756	902.163	18.55	0.64	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	916.63250	0.91663	1,002.56040	1.00256	916.633	18.58	0.64	0.00	0	850.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.57	Call	312.19380	0.31219	288.60500	0.28860	312.194	18.67	0.35	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.60	Call	304.38730	0.30439	281.54910	0.28155	304.387	18.72	0.34	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	268.75380	0.26875	248.77920	0.24878	268.754	19.00	0.31	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.79	Call	259.97880	0.25998	240.71100	0.24071	259.979	19.07	0.30	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.79	Put	1,120.97880	1.12098	1,212.51100	1.21251	1,120.979	19.07	0.70	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	245.32040	0.24532	227.23180	0.22723	245.320	19.20	0.29	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	237.32570	0.23733	219.88110	0.21988	237.326	19.27	0.28	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	235.36910	0.23537	218.08150	0.21808	235.369	19.29	0.28	0.00	0	18,718.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.95	Call	227.70690	0.22771	211.03630	0.21104	227.707	19.37	0.27	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	218.48960	0.21849	202.55780	0.20256	218.490	19.46	0.26	0.00	0	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	199.54920	0.19955	185.13760	0.18514	199.549	19.66	0.24	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	176.45170	0.17645	163.39280	0.16339	176.452	19.94	0.22	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	148.70070	0.14870	137.57770	0.13758	148.701	20.25	0.19	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	143.64640	0.14365	132.93210	0.13293	143.646	20.31	0.18	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	135.21940	0.13522	125.18760	0.12519	135.219	20.41	0.17	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	121.92870	0.12193	112.97080	0.11297	121.929	20.58	0.16	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	93.49030	0.09349	86.80860	0.08681	93.490	21.03	0.12	0.00	0	3,276.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	81.61870	0.08162	75.87480	0.07587	81.619	21.27	0.11	0.00	0	225,000.00
\$ / R	On 29/03/2018	Any day expiry			13.95100	13.95100	13.84020	13.84020		17.50	0.00	0.00	0	699.00
\$ / R	On 24/04/2018	Any day expiry			14.00840	14.00840	13.89740	13.89740		17.28	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			14.01060	14.01060	13.89960	13.89960		17.27	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,293.23830	1.29324	1,385.52830	1.38553	1,293.238	18.89	0.70	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	172.15770	0.17216	161.41100	0.16141	172.158	20.14	0.19	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			14.02160	14.02160	13.91070	13.91070		17.21	0.00	0.00	0	110.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	499.12220	0.49912	561.33040	0.56133	499.122	16.97	0.42	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	269.55910	0.26956	253.55240	0.25355	269.559	19.21	0.27	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	200.34380	0.20034	187.89140	0.18789	200.344	19.85	0.21	0.00	0	500.00
\$ / R	On 09/05/2018	Any day expiry			14.04150	14.04150	13.93050	13.93050		17.21	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	135.98880	0.13599	161.94980	0.16195	135.989	15.99	0.16	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	536.52860	0.53653	600.63000	0.60063	536.529	16.97	0.43	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	221.68420	0.22168	208.14370	0.20814	221.684	19.71	0.22	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			14.04590	14.04590	13.93490	13.93490		17.21	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			14.05250	14.05250	13.94150	13.94150		17.16	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	140.91990	0.14092	167.35900	0.16736	140.920	15.94	0.17	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	927.61000	0.92761	1,009.25000	1.00925	927.610	17.84	0.58	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	211.49810	0.21150	198.89220	0.19889	211.498	19.80	0.21	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			14.05470	14.05470	13.94370	13.94370		17.16	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 31/05/2018	Any day expiry		14.09000	14.09000		13.97890	13.97890		17.12	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	520.92360	0.52092	582.75470	0.58275	520.924	16.75	0.41	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	297.67820	0.29768	281.77400	0.28177	297.678	19.18	0.27	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	223.63060	0.22363	211.21890	0.21122	223.631	19.78	0.21	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future		14.12960	14.12960		14.01820	14.01820		17.07	0.00	0.00	0	121,403.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	14.05580	0.01406	14.70030	0.01470	14.056	17.12	0.02	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	26.15070	0.02615	30.30280	0.03030	26.151	16.17	0.04	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	58.62850	0.05863	68.23750	0.06824	58.629	16.01	0.07	0.00	0	137,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	84.29370	0.08429	97.99000	0.09799	84.294	15.93	0.10	0.00	0	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	103.55220	0.10355	120.18290	0.12018	103.552	15.88	0.12	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	163.12840	0.16313	190.29170	0.19029	163.128	15.81	0.17	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	214.49030	0.21449	247.39880	0.24740	214.490	15.94	0.21	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	225.39260	0.22539	259.43660	0.25944	225.393	15.96	0.22	3,139,885.00	1,000	15,158.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	239.53850	0.23954	275.01670	0.27502	239.538	15.99	0.23	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	275.87230	0.27587	314.85570	0.31486	275.872	16.07	0.26	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	292.02220	0.29202	332.48620	0.33249	292.022	16.10	0.27	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	319.11420	0.31911	361.96780	0.36197	319.114	16.14	0.29	0.00	0	2,050.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	379.37930	0.37938	429.53230	0.42953	379.379	16.28	0.32	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	387.66380	0.38766	438.44180	0.43844	387.664	16.30	0.33	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	457.65490	0.45765	513.38290	0.51338	457.655	16.50	0.36	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	509.56240	0.50956	568.62140	0.56862	509.562	16.64	0.39	0.00	0	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	534.16110	0.53416	594.70750	0.59471	534.161	16.70	0.40	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	539.15290	0.53915	599.99470	0.59999	539.153	16.71	0.40	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	549.21450	0.54921	610.64510	0.61065	549.214	16.73	0.41	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	554.28430	0.55428	616.00820	0.61601	554.284	16.75	0.41	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	585.20400	0.58520	648.67210	0.64867	585.204	16.82	0.42	5,986,865.00	1,000	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	638.66670	0.63867	704.97990	0.70498	638.667	16.94	0.45	0.00	0	6,130.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	694.48600	0.69449	764.06780	0.76407	694.486	17.07	0.47	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	783.53340	0.78353	856.78630	0.85679	783.533	17.28	0.50	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	505.48250	0.50548	477.18340	0.47718	505.483	17.92	0.41	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	476.54960	0.47655	450.58670	0.45059	476.550	18.07	0.39	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	401.17730	0.40118	379.89840	0.37990	401.177	18.54	0.34	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	394.38020	0.39438	373.52190	0.37352	394.380	18.58	0.33	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	334.83140	0.33483	317.28530	0.31729	334.831	19.04	0.29	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	299.03470	0.31633	299.05760	0.29906	316.335	19.18	0.28	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	271.36610	0.27137	256.62230	0.25662	271.366	19.50	0.24	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	218.77010	0.21877	206.96370	0.20696	218.770	19.96	0.20	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	192.83650	0.19284	182.46750	0.18247	192.837	20.23	0.18	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	189.57180	0.18957	179.38040	0.17938	189.572	20.27	0.18	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	181.16000	0.18116	171.43140	0.17143	181.160	20.37	0.17	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	178.11410	0.17811	168.55050	0.16855	178.114	20.40	0.17	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	165.55740	0.16556	156.68060	0.15668	165.557	20.56	0.16	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	142.77400	0.14277	136.24680	0.13625	142.774	20.91	0.14	0.00	0	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	137.58840	0.13759	131.30290	0.13130	137.588	21.05	0.13	1,881,950.00	1,000	3,500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	125.13450	0.12513	119.42510	0.11943	125.135	21.41	0.12	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.28	Call	121.32650	0.12133	115.78910	0.11579	121.326	21.53	0.12	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	116.15840	0.11616	110.85420	0.11085	116.158	21.71	0.11	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			14.15390	14.15390	14.04220	14.04220		17.13	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	542.58250	0.54258	602.50560	0.60251	542.583	16.69	0.40	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	323.05920	0.32306	305.61950	0.30562	323.059	19.25	0.27	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	246.29190	0.24629	233.16090	0.23316	246.292	19.83	0.22	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			14.16050	14.16050	14.04870	14.04870		17.10	0.00	0.00	0	100.00
\$ / R	On 20/07/2018	Any day expiry			14.20010	14.20010	14.08800	14.08800		17.14	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			14.20890	14.20890	14.09670	14.09670		17.12	0.00	0.00	0	0.00
\$ / R	On 24/07/2018	Any day expiry	14.19	Put	767.35050	0.76735	836.14590	0.83615	767.351	17.10	0.47	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	925.77770	0.92578	1,000.45850	1.00046	925.778	17.44	0.52	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.72	Call	353.23050	0.35323	334.54240	0.33454	353.231	19.19	0.28	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	314.59570	0.31460	298.03250	0.29803	314.596	19.45	0.26	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			14.21110	14.21110	14.09890	14.09890		17.12	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			14.22430	14.22430	14.11190	14.11190		17.10	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	561.92610	0.56193	620.00420	0.62000	561.926	16.61	0.39	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	348.31480	0.34831	330.02970	0.33003	348.315	19.26	0.27	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	269.89330	0.26989	255.87650	0.25588	269.893	19.84	0.22	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			14.23970	14.23970	14.12720	14.12720		17.14	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	107.76550	0.10777	124.91880	0.12492	107.765	15.44	0.12	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	595.35640	0.59536	654.73680	0.65474	595.356	16.65	0.40	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	302.19740	0.30220	286.12450	0.28612	302.197	19.65	0.24	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			14.25290	14.25290	14.14030	14.14030		17.12	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			14.29250	14.29250	14.17950	14.17950		17.16	0.00	0.00	0	1,336.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	578.68160	0.57868	635.09680	0.63510	578.682	16.54	0.38	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	366.41250	0.36641	347.17930	0.34718	366.413	19.37	0.27	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	287.42040	0.28742	272.47590	0.27248	287.420	19.94	0.22	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.33050	14.33050	14.21700	14.21700		17.17	0.00	0.00	0	3,287.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	16.87600	0.01688	17.13320	0.01713	16.876	15.28	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	174.03640	0.17404	201.64790	0.20165	174.036	15.38	0.16	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	183.88830	0.18389	212.37090	0.21237	183.888	15.45	0.16	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	238.50480	0.23850	269.79450	0.26979	238.505	15.76	0.20	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.36	Put	400.34710	0.40035	441.72510	0.44173	400.347	16.13	0.29	0.00	0	2,179.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	1,195.69770	1.19570	1,134.78010	1.13478	1,195.698	16.31	0.66	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.73	Put	552.24530	0.55225	606.79720	0.60680	552.245	16.41	0.36	0.00	0	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	412.05690	0.41206	390.22620	0.39023	412.057	19.18	0.29	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	399.08300	0.39908	377.99820	0.37800	399.083	19.26	0.28	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.08	Call	391.87400	0.39187	371.20730	0.37121	391.874	19.30	0.28	0.00	0	2,179.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	381.32300	0.38132	361.27110	0.36127	381.323	19.36	0.27	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	17.02	Call	258.33180	0.25833	245.44790	0.24545	258.332	20.32	0.20	0.00	0	2,500.00
\$ / R	On 28/09/2018	Any day expiry			14.35510	14.35510	14.24140	14.24140		17.16	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	591.66090	0.59166	646.83050	0.64683	591.661	16.49	0.37	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	382.52140	0.38252	363.24680	0.36325	382.521	19.43	0.27	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 28/09/2018	Any day expiry	16.80	Call	301.64660		0.30165		286.48970	0.28649	301.647	20.03	0.22	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			14.41570		14.41570		14.30120	14.30120		17.16	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			14.42460		14.42460		14.31010	14.31010		17.15	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			14.42910		14.42910		14.31450	14.31450		17.15	0.00	0.00	0	0.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	605.00820		0.60501		658.90780	0.65891	605.008	16.43	0.36	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	402.98820		0.40299		383.44290	0.38344	402.988	19.49	0.27	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	323.79140		0.32379		308.31170	0.30831	323.791	20.07	0.22	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			14.44030		14.44030		14.32560	14.32560		17.18	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	52.48950		0.05249		67.28900	0.06729	52.489	13.57	0.06	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	635.04340		0.63504		690.13840	0.69014	635.043	16.48	0.37	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	359.05280		0.35905		341.79030	0.34179	359.053	19.81	0.24	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			14.45830		14.45830		14.34330	14.34330		17.17	0.00	0.00	0	70.00
\$ / R	On 30/11/2018	Any day expiry			14.49640		14.49640		14.38100	14.38100		17.20	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	615.46790		0.61547		668.13720	0.66814	615.468	16.38	0.35	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	416.51050		0.41651		396.49420	0.39649	416.511	19.58	0.27	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	332.39150		0.33239		316.59490	0.31659	332.392	20.20	0.22	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.52930		14.52930		14.41360	14.41360		17.24	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry			14.57030		14.57030		14.45390	14.45390		17.34	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	630.70580		0.63071		682.26720	0.68227	630.706	16.46	0.34	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	441.48100		0.44148		421.38560	0.42139	441.481	19.85	0.27	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	356.85080		0.35685		342.35100	0.34235	356.851	20.56	0.22	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			14.67650		14.67650		14.55810	14.55810		17.57	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.75620		14.75620		14.63630	14.63630		17.73	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.96860		14.96860		14.84480	14.84480		18.03	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future			15.41060		15.41060		15.27950	15.27950		18.44	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	683.20500		0.68320		651.50730	0.65151	683.205	22.87	0.26	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.91410		15.91410		15.78100	15.78100		18.83	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			16.04140		16.04140		15.90780	15.90780		18.93	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			16.17420		16.17420		16.04000	16.04000		18.98	0.00	0.00	0	0.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.72750		13.72750		13.61810	13.61810		17.06	0.00	27,455.00	2	606.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.92900		13.92900		13.81820	13.81820		17.53	0.00	0.00	0	138.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			14.12960		14.12960		14.01820	14.01820		17.07	0.00	0.00	0	83.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			14.33050		14.33050		14.21700	14.21700		17.17	0.00	0.00	0	0.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			15.19000		15.19000		15.19000	15.19000		18.03	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.96860		14.96860		14.84480	14.84480		18.03	0.00	0.00	0	0.00
£ / R	On 01/12/2017	Any day expiry			18.44450		18.44450		18.34500	18.34500		14.53	0.00	0.00	0	0.00
£ / R	On 15/12/2017	Any day expiry			18.47870		18.47870		18.37340	18.37340		19.22	0.00	0.00	0	10.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.48920		18.48920		18.38400	18.38400		19.30	0.00	21,262,580.00	1,150	212,017.00
£ / R	On 18/12/2017	Foreign Exchange Future	18.20	Call	465.61890		0.46562		415.20530	0.41521	465.619	18.93	0.66	0.00	0	400.00
£ / R	On 18/12/2017	Foreign Exchange Future	19.80	Call	32.50950		0.03251		30.41600	0.03042	32.509	22.37	0.08	0.00	0	800.00
£ / R	On 31/01/2018	Any day expiry			18.65540		18.65540		18.54880	18.54880		18.80	0.00	0.00	0	10.00
£ / R	On 01/03/2018	Any day expiry			18.75770		18.75770		18.65070	18.65070		18.32	0.00	0.00	0	17.00



Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 15/03/2018	Any day expiry		18.80860	18.80860		18.70140	18.70140		18.16	0.00	0.00	0	38.00
£ / R	On 19/03/2018	Foreign Exchange Future		18.82320	18.82320		18.71600	18.71600		18.08	0.00	4,705,800.00	250	13,065.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	130.52820	0.13053	149.92040	0.14992	130.528	17.80	0.14	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	19.00	Call	663.78840	0.66379	623.20670	0.62321	663.788	18.26	0.48	0.00	0	1,500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	321.68930	0.32169	301.20570	0.30121	321.689	19.34	0.28	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future		19.15380	19.15380		19.04550	19.04550		17.60	0.00	0.00	0	4,422.00
£ / R	On 17/09/2018	Foreign Exchange Future		19.48830	19.48830		19.37640	19.37640		17.46	0.00	428,742.60	22	3,576.00
£ / R	On 14/06/2019	Foreign Exchange Future		20.26300	20.26300		20.13710	20.13710		17.54	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future		0.12191	0.12191		0.12169	0.12169		32.49	0.00	0.00	0	195.00
¥ / R	On 19/03/2018	Foreign Exchange Future		0.12436	0.12436		0.12413	0.12413		21.44	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future		0.12684	0.12684		0.12661	0.12661		23.04	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future		0.12940	0.12940		0.12915	0.12915			0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.14175	0.14175		0.14136	0.14136		21.61	0.00	0.00	0	0.00
€ / R	On 15/12/2017	Any day expiry		16.28850	16.28850		16.17810	16.17810		14.93	0.00	0.00	0	3.00
€ / R	On 18/12/2017	Foreign Exchange Future		16.29900	16.29900		16.21740	16.21740		15.89	0.00	5,280,876.00	324	110,495.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	0.57330	0.00057	0.13380	0.00013	0.573	24.96	0.00	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	184.22780	0.18423	168.40760	0.16841	184.228	16.12	0.44	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry		16.33090	16.33090		16.24990	16.24990		18.34	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry		16.46660	16.46660		16.38410	16.38410		17.59	0.00	0.00	0	30.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	196.33480	0.19633	225.02690	0.22503	196.335	17.26	0.27	0.00	0	193,000.00
€ / R	On 28/02/2018	Any day expiry		16.56720	16.56720		16.48420	16.48420		17.00	0.00	0.00	0	0.00
€ / R	On 28/02/2018	Any day expiry	16.41	Put	474.26680	0.47427	520.82900	0.52083	474.267	16.92	0.44	0.00	0	114,748.00
€ / R	On 15/03/2018	Any day expiry		16.62250	16.62250		16.53930	16.53930		16.87	0.00	0.00	0	63.00
€ / R	On 19/03/2018	Foreign Exchange Future		16.63740	16.63740		16.55420	16.55420		16.85	0.00	5,656,716.00	340	43,992.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	85.37790	0.08538	98.64170	0.09864	85.378	16.02	0.12	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	92.52740	0.09253	106.61320	0.10661	92.527	16.03	0.12	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.39	Put	481.02830	0.48103	524.86700	0.52487	481.028	16.65	0.42	0.00	0	174,600.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	672.75120	0.67275	635.94770	0.63595	672.751	16.74	0.55	0.00	0	643.00
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	466.39950	0.46640	441.76130	0.44176	466.399	17.30	0.43	0.00	0	620.00
€ / R	On 29/03/2018	Any day expiry		16.67460	16.67460		16.59150	16.59150		16.75	0.00	0.00	0	3.00
€ / R	On 18/06/2018	Foreign Exchange Future		16.97650	16.97650		16.89250	16.89250		16.42	0.00	0.00	0	796.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	34.71100	0.03471	36.78310	0.03678	34.711	16.80	0.04	0.00	0	54,507.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	44.88190	0.04488	47.74330	0.04774	44.882	16.60	0.05	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	170.78880	0.17079	185.50290	0.18550	170.789	15.44	0.16	0.00	0	54,507.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	547.07590	0.54708	584.84710	0.58485	547.076	15.99	0.37	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	354.00060	0.35400	338.17460	0.33817	354.001	18.29	0.27	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	133.67160	0.13367	126.53720	0.12654	133.672	20.27	0.11	0.00	0	54,507.00
€ / R	On 17/09/2018	Foreign Exchange Future		17.32640	17.32640		17.23940	17.23940		16.32	0.00	450,486.40	26	4,892.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	67.54860	0.06755	72.04560	0.07205	67.549	15.03	0.06	0.00	0	41,516.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.00	Put	399.27690	0.39928	425.09360	0.42509	399.277	15.43	0.26	0.00	0	41,516.00
€ / R	On 17/09/2018	Foreign Exchange Future	21.63	Call	216.92410	0.21692	209.24070	0.20924	216.924	21.23	0.14	0.00	0	41,516.00
€ / R	On 14/12/2018	Foreign Exchange Future		17.67180	17.67180		17.58140	17.58140		16.36	0.00	0.00	0	1,928.00

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 14/06/2019	Foreign Exchange Future		18.46320	18.46320		18.36240	18.36240		17.05	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap		98.68212	98.68212		98.72430	98.72430			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		95.82151	95.82151		95.85547	95.85547			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		94.67240	94.67240		94.69354	94.69354			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		96.85449	96.85449		96.86193	96.86193			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		100.60549	100.60549		100.60515	100.60515			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap		99.26549	99.26549		99.26191	99.26191			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap		101.33250	101.33250		101.32543	101.32543			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap		105.00023	105.00023		104.99277	104.99277			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap		99.75948	99.75948		99.75948	99.75948			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap		99.72698	99.72698		99.72632	99.72632			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap		99.94742	99.94742		99.94627	99.94627			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap		100.20864	100.20864		100.20125	100.20125			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		99.79700	99.79700		99.79701	99.79701			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		99.00878	99.00878		99.00830	99.00830			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		98.63663	98.63663		98.63548	98.63548			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		98.67701	98.67701		98.66995	98.66995			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		99.20000	99.20000		99.18000	99.18000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		99.72066	99.72066		99.69927	99.69927			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap		100.26427	100.26427		100.23521	100.23521			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap		100.81969	100.81969		100.78818	100.78818			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		97.78279	97.78279		97.74222	97.74222			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		97.15184	97.15184		97.12092	97.12092			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		96.49455	96.49455		96.47764	96.47764			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		96.81078	96.81078		96.80747	96.80747			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		99.11340	99.11340		99.11659	99.11659			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap		99.36779	99.36779		99.37052	99.37052			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap		100.67667	100.67667		100.67288	100.67288			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap		102.96730	102.96730		102.95842	102.95842			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future		553.29100	553.29100		553.09800	553.09800			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future		563.61100	563.61100		563.41800	563.41800			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future		628.73100	628.73100		627.63600	627.63600			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future		640.45800	640.45800		639.34700	639.34700			0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future		565.43300	565.43300		563.58900	563.58900			0.00	5,654,330.00	1	761.00
ALBI	On 03/05/2018	Index Future		575.98000	575.98000		574.10500	574.10500			0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future		10.42160	10.42160		10.32100	10.32100		16.90	0.00	2,501,184.00	240	15,928.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AU\$ / R	On 27/12/2017	Any day expiry		10.43640	10.43640		10.33560	10.33560		17.67	0.00	0.00	0	0.00
AU\$ / R	On 15/01/2018	Any day expiry		10.46770	10.46770		10.36640	10.36640		16.91	0.00	0.00	0	5.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future		10.57020	10.57020		10.46790	10.46790		15.67	0.00	0.00	0	656.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future		10.72050	10.72050		10.61720	10.61720		15.14	0.00	0.00	0	5,118.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future		10.87300	10.87300		10.76750	10.76750		14.90	0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future		11.02260	11.02260		10.91510	10.91510		14.81	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future		11.35890	11.35890		11.24430	11.24430		14.89	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future		10.77230	10.77230		10.59670	10.59670		17.04	0.00	0.00	0	1,050.00
CAD/ R	On 19/03/2018	Foreign Exchange Future		10.94360	10.94360		10.76580	10.76580		15.83	0.00	0.00	0	100.00
CAD/ R	On 18/06/2018	Foreign Exchange Future		11.11160	11.11160		10.93350	10.93350		16.09	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future		13.93390	13.93390		13.85280	13.85280		18.26	0.00	0.00	0	1,215.00
CHF / R	On 19/03/2018	Foreign Exchange Future		14.24160	14.24160		14.15930	14.15930		16.68	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future		14.54840	14.54840		14.46470	14.46470		16.19	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future		14.86230	14.86230		14.77560	14.77560			0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future		16.21300	16.21300		16.10750	16.10750		16.40	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future		2.07590	2.07590		2.05770	2.05770		18.06	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future		2.09130	2.09130		2.07280	2.07280		17.16	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future		2.10840	2.10840		2.08990	2.08990		16.49	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future		2.12640	2.12640		2.10750	2.10750			0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.18570	2.18570		2.16650	2.16650		17.06	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future		2.19540	2.19540		2.18420	2.18420		19.13	0.00	219,540.00	100	700.00
DKK / R	On 19/03/2018	Foreign Exchange Future		2.24090	2.24090		2.22940	2.22940		17.98	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future		2.28750	2.28750		2.27620	2.27620		17.40	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future		2.33510	2.33510		2.32320	2.32320			0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.61310	2.61310		2.59710	2.59710		17.93	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES33	On 01/02/2018	Bond Future	11.36867		74.99923		11.42641	74.67322			0.00	0.00	0	9,466.00
ES33	On 03/05/2018	Bond Future	11.48896		72.60652		11.54872	72.27490			0.00	0.00	0	0.00
ES33	On 02/08/2018	Bond Future	11.60799		73.98408		11.66963	73.64785			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 01/02/2018	Bond Future	11.61628		77.31471		11.67911	76.92124			0.00	0.00	0	7,957.00
ES42	On 03/05/2018	Bond Future	11.73894		74.49539		11.80408	74.09511			0.00	0.00	0	0.00
ES42	On 02/08/2018	Bond Future	11.85820		75.90878		11.92548	75.50260			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 01/02/2018	GOVI	563.59800		563.59800		561.79600	561.79600			0.00	0.00	0	780.00
GOVI	On 03/05/2018	GOVI	574.11000		574.11000		572.27800	572.27800			0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.75790		1.75790		1.74420	1.74420		18.62	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.78570		1.78570		1.77190	1.77190		17.62	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.81380		1.81380		1.79980	1.79980		16.83	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.84180		1.84180		1.82740	1.82740			0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	2.01870		2.01870		2.00110	2.00110		18.24	0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future	127.91787		127.91787		127.79676	127.79676			0.00	0.00	0	1,070.00
I2025	On 03/05/2018	Bond Future	130.31407		130.31407		130.19116	130.19116			0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future	132.76918		132.76918		132.64741	132.64741			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 01/02/2018	Bond Future	98.30527		98.30527		98.07980	98.07980			0.00	0.00	0	1,370.00
I2029	On 03/05/2018	Bond Future	99.12863		99.12863		98.89941	98.89941			0.00	0.00	0	0.00
I2029	On 02/08/2018	Bond Future	101.03013		101.03013		100.79910	100.79910			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 01/02/2018	Bond Future	101.23960		101.23960		101.07910	101.07910			0.00	0.00	0	5,283.00
I2033	On 03/05/2018	Bond Future	102.04735		102.04735		101.88427	101.88427			0.00	0.00	0	0.00
I2033	On 02/08/2018	Bond Future	104.00483		104.00483		103.84135	103.84135			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 01/02/2018	Bond Future	120.51154		120.51154		120.09478	120.09478			0.00	602,557.70	5	19,043.00
I2038	On 03/05/2018	Bond Future	122.76906		122.76906		122.34496	122.34496			0.00	0.00	0	0.00
I2038	On 02/08/2018	Bond Future	125.07389		125.07389		124.64488	124.64488			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 01/02/2018	Bond Future	114.71162		114.71162		114.67713	114.67713			0.00	0.00	0	21,177.00
I2046	On 03/05/2018	Bond Future	115.26061		115.26061		115.22596	115.22596			0.00	0.00	0	0.00
I2046	On 02/08/2018	Bond Future	117.47158		117.47158		117.43932	117.43932			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
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future	119.13208		119.13208		118.84146	118.84146			0.00	0.00	0	24,130.00
I2050	On 03/05/2018	Bond Future	121.36369		121.36369		121.06801	121.06801			0.00	0.00	0	0.00
I2050	On 02/08/2018	Bond Future	121.95835		121.95835		121.66033	121.66033			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 01/02/2018	Index Future	242.94300		242.94300		242.68800	242.68800			0.00	0.00	0	877.00
IGOV	On 03/05/2018	Index Future	247.49300		247.49300		247.23500	247.23500			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	7.14000		92.86000		7.25000	92.75000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2018	Jibar Tradeable Future	7.20000		92.80000		7.24000	92.76000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2018	Jibar Tradeable Future	7.26000		92.74000		7.17000	92.83000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	7.30000		92.70000		7.15000	92.85000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 18/04/2018	Jibar Tradeable Future	7.33000		92.67000		7.14000	92.86000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	7.40000		92.60000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	7.49000		92.51000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future	7.58000		92.42000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future	7.67000		92.33000		7.03000	92.97000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future	7.77000		92.23000		7.07000	92.93000			0.00	0.00	0	0.00
KES / R	On 18/12/2017	Foreign Exchange Future	0.13300		0.13300		0.13170	0.13170			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future	0.13280		0.13280		0.13030	0.13030			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future	0.13220		0.13220		0.13060	0.13060			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future	0.13250		0.13250		0.13080	0.13080			0.00	0.00	0	562.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.12400		0.12400		0.12400	0.12400			0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future	1.66020		1.66020		1.64640	1.64640		17.49	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future	1.68900		1.68900		1.67480	1.67480		16.57	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future	1.71850		1.71850		1.70410	1.70410		15.73	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future	1.74830		1.74830		1.73350	1.73350			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.84740		1.84740		1.82970	1.82970		15.56	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future	9.42710		9.42710		9.34290	9.34290		17.74	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future	9.55410		9.55410		9.46900	9.46900		16.60	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future	9.68400		9.68400		9.59790	9.59790		16.13	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future	9.81650		9.81650		9.72790	9.72790			0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	10.72000		10.72000		10.61430	10.61430		16.19	0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future	1.32670		1.32670		1.31850	1.31850			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future	1.34170		1.34170		1.33080	1.33080			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future	1.35730		1.35730		1.34920	1.34920			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future	1.37450		1.37450		1.36620	1.36620			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future	1.47610		1.47610		1.46630	1.46630			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
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.34690		1.34690		1.35000	1.35000			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.35140		1.35140		1.35440	1.35440			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.35560		1.35560		1.35860	1.35860			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.35990		1.35990		1.36290	1.36290			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.18730		1.18730		1.19090	1.19090			0.00	0.00	0	30.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.19440		1.19440		1.19800	1.19800			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.20150		1.20150		1.20500	1.20500			0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.20910		1.20910		1.21260	1.21260			0.00	0.00	0	0.00
R186	On 01/02/2018	Bond Future			9.37331		108.01961		9.40507	107.82298		9.04	0.00	56,170,197.20	520	89,176.00
R186	On 01/02/2018	Bond Future	7.75	Call	3.94000		0.00394		3.59000	0.00359	3.940	8.45	0.00	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	135.85000		0.13585		125.21000	0.12521	135.850	8.60	0.08	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	4,289.14000		4.28914		4,462.21000	4.46221	4,289.140	8.74	0.84	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.00	Put	3,037.08000		3.03708		3,189.82000	3.18982	3,037.080	8.89	0.72	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	2,024.24000		2.02424		2,150.39000	2.15039	2,024.240	9.04	0.57	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.65	Put	931.63000		0.93163		1,011.17000	1.01117	931.630	9.32	0.33	0.00	0	1,950.00
R186	On 03/05/2018	Bond Future			9.45377		110.03430		9.48684	109.83476		9.47	0.00	0.00	0	0.00
R186	On 03/05/2018	Bond Future	9.30	Call	2,226.99000		2.22699		2,145.67000	2.14567	2,226.990	9.35	0.46	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.75	Put	1,923.54000		1.92354		2,010.21000	2.01021	1,923.540	9.64	0.39	0.00	0	3,200.00
R186	On 03/05/2018	Bond Future	10.14	Put	1,199.73000		1.19973		1,262.09000	1.26209	1,199.730	9.91	0.27	0.00	0	1,120.00
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 01/02/2018	Bond Future			294.18359		294.18359		293.48804	293.48804			0.00	0.00	0	2,350.00
R197	On 03/05/2018	Bond Future			299.69449		299.69449		298.98696	298.98696			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 01/02/2018	Bond Future			229.20640		229.20640		229.13808	229.13808		4.66	0.00	9,626,668.80	42	21,522.00
R202	On 03/05/2018	Bond Future			233.50012		233.50012		233.43142	233.43142		4.60	0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 01/02/2018	Bond Future			8.72234		99.48416		8.73357	99.44009		5.90	0.00	2,885,040.64	29	61,216.00
R2023	On 03/05/2018	Bond Future			8.79347		97.40977		8.80523	97.36554		5.92	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future	9.19	Put	895.89000		0.89589		915.73000	0.91573	895.890	6.10	0.34	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 01/02/2018	Bond Future			9.84769		87.29620		9.88440	87.06462			0.00	0.00	0	70,819.00
R2030	On 03/05/2018	Bond Future			9.92903		88.92424		9.96698	88.68899			0.00	0.00	0	0.00
R2030	On 02/08/2018	Bond Future			10.01089		86.60571		10.04996	86.36791			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
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future			10.02952		89.60456		10.07646	89.28865		12.98	0.00	0.00	0	44,248.00
R2032	On 01/02/2018	Bond Future	9.20	Call	240.93000		0.24093		214.16000	0.21416	240.930	12.36	0.11	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	333.04000		0.33304		297.61000	0.29761	333.040	12.44	0.14	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	449.88000		0.44988		404.11000	0.40411	449.880	12.51	0.18	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	518.61000		0.51861		467.05000	0.46705	518.610	12.55	0.20	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			10.10941		87.11860		10.15790	86.79741		13.66	0.00	0.00	0	0.00
R2032	On 02/08/2018	Bond Future			10.18701		88.77159		10.23690	88.44621		13.96	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future			10.17103		93.48912		10.23334	93.03094			0.00	234,096,756.48	2,504	56,034.00
R2035	On 03/05/2018	Bond Future			10.24859		90.73245		10.31289	90.26639			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 01/02/2018	Bond Future			10.25766		85.56794		10.31475	85.15094		14.77	0.00	0.00	0	53,487.00
R2037	On 01/02/2018	Bond Future	9.88	Call	948.90000		0.94890		842.44000	0.84244	948.900	14.45	0.30	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.32	Put	1,862.73000		1.86273		2,074.98000	2.07498	1,862.730	14.84	0.45	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.72	Put	857.22000		0.85722		984.01000	0.98401	857.220	15.26	0.26	0.00	0	2,000.00
R2037	On 03/05/2018	Bond Future			10.33788		87.16371		10.39676	86.73959		15.62	0.00	0.00	0	0.00
R2037	On 02/08/2018	Bond Future			10.41856		84.56136		10.47917	84.13108		15.94	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future			7.56673		101.37743		7.56675	101.37741		1.03	0.00	0.00	0	38,225.00
R204	On 03/05/2018	Bond Future			7.58199		103.26822		7.58082	103.26892		0.83	0.00	0.00	0	0.00
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 01/02/2018	Bond Future			10.34295		88.57595		10.40515	88.09344		15.34	0.00	2,923,006.35	33	26,025.00
R2040	On 03/05/2018	Bond Future			10.42344		90.22784		10.48761	89.73690		16.24	0.00	0.00	0	0.00
R2040	On 02/08/2018	Bond Future			10.50444		87.43326		10.57051	86.93503		16.58	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 01/02/2018	Bond Future			10.39197		85.47730		10.45414	84.99469		16.00	0.00	0.00	0	18,064.00
R2044	On 03/05/2018	Bond Future			10.47083		87.07141		10.53495	86.58036		16.94	0.00	0.00	0	0.00
R2044	On 02/08/2018	Bond Future			10.55014		84.34214		10.61615	83.84369		17.31	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 01/02/2018	Bond Future			10.34757		89.13618		10.40977	88.64165		16.12	0.00	0.00	0	102,388.00
R2048	On 03/05/2018	Bond Future			10.42023		86.36167		10.48433	85.85856		17.01	0.00	0.00	0	0.00
R2048	On 28/02/2048	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
R207	On 01/02/2018	Bond Future			8.16809		98.81662		8.16889	98.81523		2.22	0.00	7,015,980.02	71	45,152.00
R207	On 03/05/2018	Bond Future			8.27627		100.65959		8.27674	100.65887		2.10	0.00	0.00	0	0.00
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 01/02/2018	Bond Future			8.39892		97.90115		8.40505	97.88496		3.76	0.00	0.00	0	34,724.00
R208	On 03/05/2018	Bond Future			8.48082		96.32580		8.48727	96.30998		3.61	0.00	0.00	0	0.00
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 01/02/2018	Bond Future			10.09288		70.50192		10.14980	70.14976		15.28	0.00	0.00	0	154,461.00
R209	On 01/02/2018	Bond Future	9.32	Call	274.28000		0.27428	237.58000	0.23758	274.280		14.65	0.13	0.00	0	157.00
R209	On 01/02/2018	Bond Future	9.33	Call	283.25000		0.28325	245.52000	0.24552	283.250		14.66	0.14	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.52	Call	497.80000		0.49780	437.20000	0.43720	497.800		14.84	0.21	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.59	Put	3,834.98000		3.83498	4,116.47000	4.11647	3,834.980		14.90	0.76	0.00	0	377.00
R209	On 01/02/2018	Bond Future	9.75	Call	890.29000		0.89029	793.73000	0.79373	890.290		15.05	0.32	0.00	0	5,000.00
R209	On 01/02/2018	Bond Future	9.85	Put	2,645.53000		2.64553	2,883.28000	2.88328	2,645.530		15.14	0.62	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	9.87	Put	2,565.29000		2.56529	2,799.34000	2.79934	2,565.290		15.16	0.61	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.88	Put	2,525.88000		2.52588	2,758.08000	2.75808	2,525.880		15.17	0.61	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.89	Put	2,486.78000		2.48678	2,717.11000	2.71711	2,486.780		15.18	0.60	0.00	0	157.00
R209	On 01/02/2018	Bond Future	10.00	Put	2,083.60000		2.08360	2,293.00000	2.29300	2,083.600		15.28	0.54	0.00	0	7,488.00
R209	On 01/02/2018	Bond Future	10.10	Put	1,761.39000		1.76139	1,951.40000	1.95140	1,761.390		15.39	0.48	0.00	0	3,000.00
R209	On 01/02/2018	Bond Future	10.22	Put	1,425.29000		1.42529	1,592.24000	1.59224	1,425.290		15.53	0.42	0.00	0	739.00
R209	On 03/05/2018	Bond Future			10.16265		68.66745	10.22124	68.30922			16.13	0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future	9.75	Call	1,718.09000		1.71809	1,595.33000	1.59533	1,718.090		15.68	0.38	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.00	Put	3,372.76000		3.37276	3,577.44000	3.57744	3,372.760		15.90	0.54	0.00	0	5,000.00
R209	On 03/05/2018	Bond Future	10.22	Put	2,675.40000		2.67540	2,852.90000	2.85290	2,675.400		16.10	0.46	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	1,507.67000		1.50767	1,627.55000	1.62755	1,507.670		16.65	0.30	0.00	0	435.00
R209	On 02/08/2018	Bond Future			10.22998		69.97037	10.29011	69.60686			16.52	0.00	0.00	0	0.00
R209	On 02/08/2018	Bond Future	9.66	Call	2,212.82000		2.21282	2,086.13000	2.08613	2,212.820		15.99	0.38	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	3,823.83000		3.82383	4,008.13000	4.00813	3,823.830		16.49	0.48	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	2,297.41000		2.29741	2,426.93000	2.42693	2,297.410		17.17	0.33	0.00	0	435.00
R209	On 01/11/2018	Bond Future			10.29696		68.17108	10.35908	67.79978			17.00	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	9.34	Call	1,997.23000		1.99723	1,887.54000	1.88754	1,997.230		16.18	0.32	0.00	0	435.00
R209	On 01/11/2018	Bond Future	9.94	Put	5,606.16000		5.60616	5,818.08000	5.81808	5,606.160		16.73	0.55	0.00	0	435.00
R209	On 01/11/2018	Bond Future	10.57	Put	3,704.45000		3.70445	3,865.74000	3.86574	3,704.450		17.36	0.41	0.00	0	435.00
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



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/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 01/02/2018	Bond Future	182.68059		182.68059		182.46369	182.46369			0.00	0.00	0	2,159.00
R210	On 03/05/2018	Bond Future	183.67748		183.67748		183.45743	183.45743			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 01/02/2018	Bond Future	149.39718		149.39718		149.35524	149.35524			0.00	0.00	0	4,967.00
R212	On 03/05/2018	Bond Future	152.19572		152.19572		152.15363	152.15363			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 01/02/2018	Bond Future	9.91863	81.95024		9.96043	81.69414			12.78	0.00	0.00	0	58,817.00
R213	On 03/05/2018	Bond Future	9.99279	79.92915		10.03592	79.66881			13.43	0.00	0.00	0	0.00
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 01/02/2018	Bond Future	10.27557	69.74746		10.33767	69.35530			16.08	0.00	0.00	0	49,807.00
R214	On 03/05/2018	Bond Future	10.34540	67.75224		10.40931	67.35322			17.00	0.00	0.00	0	0.00
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 18/12/2017	Foreign Exchange Future	24,423.34000	24,423.34000		24,276.26000	24,276.26000				0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future	24,824.87000	24,824.87000		24,675.33000	24,675.33000				0.00	0.00	0	0.00
SGD / R	On 18/12/2017	Foreign Exchange Future	10.19440	10.19440		10.10730	10.10730			17.48	0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future	10.35510	10.35510		10.26620	10.26620			16.06	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	10.51860	10.51860		10.42810	10.42810			15.44	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	10.68500	10.68500		10.59260	10.59260				0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	11.71580	11.71580		11.62240	11.62240			16.27	0.00	0.00	0	0.00
TRY / R	On 18/12/2017	Foreign Exchange Future	3.48050	3.48050		3.45690	3.45690			15.30	0.00	0.00	0	4,775.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.42920	3.42920		3.40550	3.40550			14.51	0.00	0.00	0	433.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.37570	3.37570		3.35120	3.35120			14.40	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	3.32420	3.32420		3.29680	3.29680				0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.35250	3.35250		3.29280	3.29280			16.03	0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.34530	1.34530		1.33650	1.33650				0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.32890	1.32890		1.32030	1.32030				0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.30670	1.30670		1.29810	1.29810				0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.28860	1.28860		1.28020	1.28020				0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.21640	1.21640		1.21640	1.21640				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Total for Derivatives :</b>											1,500,820,940.73	155,654	7,687,066.00
<b>Grand Total:</b>											1,500,820,940.73	155,654	7,687,066.00