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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/12/2017

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	
Derivatives														
\$ / R	On 14/12/2017	Any day expiry	13.59300	13.59300		13.60620	13.60620		32.62	0.00	3,294,229.00	241	241.00	
\$ / R	On 15/12/2017	Any day expiry	13.59500	13.59500		13.60820	13.60820		33.94	0.00	0.00	0	1,781.00	
\$ / R	On 15/12/2017	Any day expiry	13.78	Call	117.57330	0.11757	72.54490	0.07254	117.573	34.35	0.36	0.00	5,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	13.60090	13.60090		13.61410	13.61410		32.51	0.00	580,568,017.40	42,686	880,631.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	1.68870	0.00169	0.99530	0.00100	1.689	42.90	0.01	0.00	1,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	3.69940	0.00370	2.26480	0.00226	3.699	41.33	0.01	2,931,455.62	16,141	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.16	Put	6.01980	0.00602	3.78980	0.00379	6.020	40.34	0.02	0.00	550.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	12.20	Put	6.78570	0.00679	4.30390	0.00430	6.786	40.09	0.02	0.00	4,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	6.99100	0.00699	4.44250	0.00444	6.991	40.02	0.02	0.00	18,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	10.33640	0.01034	6.44360	0.00644	10.336	37.65	0.04	0.00	114,600.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	12.48690	0.01249	7.66810	0.00767	12.487	36.23	0.04	2,740,959.77	4,561	16,416.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.56	Put	14.02710	0.01403	8.54770	0.00855	14.027	35.38	0.05	0.00	7,100.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	16.77300	0.01677	10.12510	0.01013	16.773	34.11	0.06	0.00	1,819.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	12.75	Put	20.58860	0.02059	12.34200	0.01234	20.589	32.69	0.07	0.00	10,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	12.76	Put	21.02280	0.02102	12.59640	0.01260	21.023	32.55	0.08	0.00	550.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	42.35700	0.04236	26.96240	0.02696	42.357	30.85	0.14	959,792.30	500	10,500.00

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 18/12/2017	Foreign Exchange Future	13.10	Put	60.97900		0.06098		41.10200	0.04110	60.979	31.13	0.19	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	79.71090		0.07971		56.05670	0.05606	79.711	31.35	0.23	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Put	84.96890		0.08497		60.36280	0.06036	84.969	31.41	0.24	0.00	0	6,728.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Call	485.86890		0.48587		474.46280	0.47446	485.869	31.41	0.76	0.00	0	7,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	87.68720		0.08769		62.60550	0.06261	87.687	31.43	0.24	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.22	Put	90.46570		0.09047		64.90990	0.06491	90.466	31.46	0.25	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	450.06820		0.45007		436.29600	0.43630	450.068	31.54	0.73	302,821,493.40	32,282	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	132.26840		0.13227		100.76380	0.10076	132.268	31.82	0.33	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	151.25370		0.15125		117.65990	0.11766	151.254	31.96	0.36	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	295.11320		0.29511		271.07140	0.27107	295.113	32.24	0.58	83,569,501.69	10,622	11,116.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.52	Put	203.60690		0.20361		165.73680	0.16574	203.607	32.29	0.44	0.00	0	21,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.53	Put	208.40380		0.20840		170.23400	0.17023	208.404	32.32	0.44	0.00	0	3,700.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.56	Put	223.19350		0.22319		184.18030	0.18418	223.193	32.40	0.46	0.00	0	3,700.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.60	Call	244.73810		0.24474		217.94110	0.21794	244.738	32.51	0.51	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.64	Put	265.60050		0.26560		225.47220	0.22547	265.600	32.63	0.52	0.00	0	4,400.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.67	Put	282.59770		0.28260		242.47720	0.24248	282.598	32.73	0.54	0.00	0	640.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Put	336.95950		0.33696		297.37420	0.29737	336.959	33.00	0.59	0.00	0	3,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Call	177.85950		0.17786		151.47420	0.15147	177.860	33.00	0.41	0.00	0	3,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Put	362.68440		0.36268		323.55780	0.32356	362.684	33.12	0.62	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.90	Put	430.94720		0.43095		393.44680	0.39345	430.947	33.42	0.67	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.93	Call	123.36650		0.12337		99.66380	0.09966	123.366	33.51	0.31	0.00	0	7,820.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	504.41480		0.50441		469.05170	0.46905	504.415	33.72	0.72	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Call	105.31480		0.10531		83.15170	0.08315	105.315	33.72	0.28	0.00	0	19,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.27	Put	724.18570		0.72419		695.56890	0.69557	724.186	34.54	0.84	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	40.56150		0.04056		28.76580	0.02877	40.562	35.20	0.13	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Call	32.16050		0.03216		22.82260	0.02282	32.161	35.76	0.10	0.00	0	8,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	931.26050		0.93126		908.72260	0.90872	931.261	35.76	0.90	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	23.75340		0.02375		17.00880	0.01701	23.753	36.50	0.08	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.90	Call	12.66110		0.01266		9.50230	0.00950	12.661	38.03	0.04	0.00	0	1,500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	10.30310		0.01030		7.74320	0.00774	10.303	38.77	0.04	743,225.82	1,500	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	8.49820		0.00850		6.22720	0.00623	8.498	39.78	0.03	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	4.54790		0.00455		3.05290	0.00305	4.548	43.36	0.02	4,504,557.17	20,702	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.60	Call	3.92950		0.00393		2.58110	0.00258	3.929	44.28	0.01	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	2.31270		0.00231		1.39810	0.00140	2.313	47.95	0.01	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	0.53600		0.00054		0.19830	0.00020	0.536	56.40	0.00	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	0.47050		0.00047		0.16390	0.00016	0.470	57.16	0.00	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	0.11570		0.00012		0.02630	0.00003	0.116	60.32	0.00	0.00	0	2,055.00
\$ / R	On 19/12/2017	Any day expiry			13.60290		13.60290		13.61610	13.61610		32.28	0.00	0.00	0	300.00
\$ / R	On 21/12/2017	Any day expiry			13.60690		13.60690		13.62010	13.62010		31.94	0.00	0.00	0	221.00
\$ / R	On 22/12/2017	Any day expiry			13.60890		13.60890		13.62220	13.62220		31.82	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	245.87390		0.24587		254.87960	0.25488	245.874	31.66	0.43	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	2.19390		0.00219		1.82820	0.00183	2.194	61.42	0.00	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.61890		13.61890		13.63230	13.63230		29.27	0.00	0.00	0	916.00
\$ / R	On 29/12/2017	Any day expiry			13.62290		13.62290		13.63630	13.63630		28.07	0.00	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 29/12/2017	Any day expiry	14.50	Call	87.81330	0.08781	88.28420	0.08828	87.813	29.99	0.18	0.00	0	150.00
\$ / R	On 29/12/2017	Any day expiry	14.80	Call	51.65930	0.05166	52.43110	0.05243	51.659	30.55	0.12	0.00	0	200.00
\$ / R	On 02/01/2018	Any day expiry			13.63100	13.63100	13.64440	13.64440		25.96	0.00	0.00	0	0.00
\$ / R	On 04/01/2018	Any day expiry			13.63500	13.63500	13.64850	13.64850		25.24	0.00	0.00	0	677.00
\$ / R	On 08/01/2018	Any day expiry			13.64300	13.64300	13.65660	13.65660		23.91	0.00	0.00	0	0.00
\$ / R	On 08/01/2018	Any day expiry	12.50	Put	28.07210	0.02807	25.82930	0.02583	28.072	22.22	0.07	0.00	0	20,000.00
\$ / R	On 08/01/2018	Any day expiry	13.25	Put	186.22680	0.18623	178.01830	0.17802	186.227	23.43	0.31	0.00	0	20,000.00
\$ / R	On 09/01/2018	Any day expiry			13.64500	13.64500	13.65860	13.65860		23.67	0.00	0.00	0	220.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	170.68140	0.17068	162.96980	0.16297	170.681	23.13	0.29	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	75.71980	0.07572	77.09440	0.07709	75.720	26.03	0.15	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	62.93370	0.06293	64.29080	0.06429	62.934	26.28	0.13	0.00	0	1,000.00
\$ / R	On 10/01/2018	Any day expiry			13.64700	13.64700	13.66060	13.66060		23.44	0.00	0.00	0	500.00
\$ / R	On 12/01/2018	Any day expiry			13.65100	13.65100	13.66470	13.66470		23.01	0.00	0.00	0	241.00
\$ / R	On 15/01/2018	Any day expiry			13.65700	13.65700	13.67100	13.67100		22.35	0.00	0.00	0	574.00
\$ / R	On 15/01/2018	Any day expiry	14.12	Call	210.94850	0.21095	214.07110	0.21407	210.948	23.36	0.34	0.00	0	50,000.00
\$ / R	On 16/01/2018	Any day expiry			13.65900	13.65900	13.67310	13.67310		22.23	0.00	0.00	0	500.00
\$ / R	On 18/01/2018	Any day expiry			13.66320	13.66320	13.67730	13.67730		21.99	0.00	0.00	0	241.00
\$ / R	On 18/01/2018	Any day expiry	13.90	Put	528.89210	0.52889	518.50860	0.51851	528.892	22.52	0.58	0.00	0	20,000.00
\$ / R	On 19/01/2018	Any day expiry			13.66530	13.66530	13.67940	13.67940		21.89	0.00	0.00	0	0.00
\$ / R	On 19/01/2018	Any day expiry	13.75	Put	438.66560	0.43867	428.79200	0.42879	438.666	22.09	0.52	0.00	0	18,000.00
\$ / R	On 25/01/2018	Any day expiry			13.67780	13.67780	13.69200	13.69200		21.25	0.00	0.00	0	70.00
\$ / R	On 31/01/2018	Any day expiry			13.69040	13.69040	13.70460	13.70460		20.69	0.00	0.00	0	2,430.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	222.08730	0.22209	215.43260	0.21543	222.087	20.16	0.32	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	229.51880	0.22952	222.73460	0.22273	229.519	20.18	0.33	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	240.95970	0.24096	233.98440	0.23398	240.960	20.22	0.34	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	281.65370	0.28165	274.04280	0.27404	281.654	20.33	0.37	0.00	0	168,000.00
\$ / R	On 31/01/2018	Any day expiry	14.25	Call	227.95460	0.22795	0.00000	0.00000	227.955	21.80	0.33	107,612,860.80	24,000	12,000.00
\$ / R	On 01/02/2018	Any day expiry			13.69240	13.69240	13.70670	13.70670		20.63	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	12.57	Put	58.72000	0.05872	55.07880	0.05508	58.720	19.52	0.12	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	13.04	Put	155.00380	0.15500	149.68920	0.14969	155.004	19.85	0.25	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	189.00760	0.18901	182.98610	0.18299	189.008	19.98	0.28	0.00	0	3,496.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	71.95370	0.07195	74.27240	0.07427	71.954	23.41	0.12	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	46.89230	0.04689	49.38410	0.04938	46.892	23.60	0.09	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.79	Call	31.45570	0.03146	33.88590	0.03389	31.456	23.77	0.06	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	15.88	Call	27.46210	0.02746	29.83730	0.02984	27.462	23.83	0.05	0.00	0	773.00
\$ / R	On 06/02/2018	Any day expiry			13.70290	13.70290	13.71730	13.71730		20.23	0.00	0.00	0	0.00
\$ / R	On 06/02/2018	Any day expiry	13.20	Put	212.51020	0.21251	206.16270	0.20616	212.510	19.65	0.30	0.00	0	35,000.00
\$ / R	On 06/02/2018	Any day expiry	13.80	Put	492.89530	0.49290	482.97510	0.48298	492.895	20.42	0.52	0.00	0	35,000.00
\$ / R	On 08/02/2018	Any day expiry			13.70710	13.70710	13.72150	13.72150		20.13	0.00	0.00	0	0.00
\$ / R	On 08/02/2018	Any day expiry	13.16	Put	202.15410	0.20215	196.08560	0.19609	202.154	19.51	0.29	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	13.86	Put	532.29840	0.53230	522.14140	0.52214	532.298	20.44	0.54	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	15.05	Call	104.94890	0.10495	107.01320	0.10701	104.949	22.75	0.16	0.00	0	1,880.00
\$ / R	On 12/02/2018	Any day expiry			13.71540	13.71540	13.72990	13.72990		19.85	0.00	0.00	0	0.00
\$ / R	On 12/02/2018	Any day expiry	13.75	Put	471.42500	0.47142	461.67380	0.46167	471.425	19.95	0.50	0.00	0	20,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 12/02/2018	Any day expiry	13.90	Put	561.04090	0.56104	550.80270	0.55080	561.041	20.23	0.55	0.00	0	20,000.00
\$ / R	On 13/02/2018	Any day expiry			13.71750	13.71750	13.73200	13.73200		19.82	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.72170	13.72170	13.73620	13.73620		19.75	0.00	0.00	0	10.00
\$ / R	On 16/02/2018	Any day expiry			13.72380	13.72380	13.73820	13.73820		19.72	0.00	0.00	0	0.00
\$ / R	On 16/02/2018	Any day expiry	14.20	Put	766.98590	0.76699	756.08510	0.75609	766.986	20.66	0.63	0.00	0	20,000.00
\$ / R	On 28/02/2018	Any day expiry			13.74910	13.74910	13.76330	13.76330		19.26	0.00	0.00	0	1,000.00
\$ / R	On 28/02/2018	Any day expiry	14.18	Put	762.87490	0.76287	752.27900	0.75228	762.875	20.04	0.61	0.00	0	90,000.00
\$ / R	On 01/03/2018	Any day expiry			13.75120	13.75120	13.76530	13.76530		19.23	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry			13.75330	13.75330	13.76740	13.76740		19.21	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry	13.40	Put	323.47010	0.32347	316.93180	0.31693	323.470	18.80	0.37	0.00	0	100,000.00
\$ / R	On 15/03/2018	Any day expiry			13.78080	13.78080	13.79470	13.79470		18.90	0.00	14,898,102.50	1,075	2,641.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.78940	13.78940	13.80330	13.80330		18.77	0.00	657,064,910.00	47,650	224,825.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	41.19660	0.04120	40.61240	0.04061	41.197	18.58	0.07	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	68.20250	0.06820	66.27450	0.06627	68.203	17.71	0.11	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	72.04630	0.07205	69.92000	0.06992	72.046	17.61	0.11	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	86.83790	0.08684	84.42570	0.08443	86.838	17.66	0.13	0.00	0	26,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.57	Put	98.50600	0.09851	95.88340	0.09588	98.506	17.69	0.15	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.82	Put	149.78550	0.14979	146.35820	0.14636	149.785	17.80	0.20	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	180.22040	0.18022	176.37900	0.17638	180.220	17.85	0.23	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	196.95470	0.19695	192.89990	0.19290	196.955	17.88	0.25	0.00	0	104,866.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	269.71600	0.26972	264.61640	0.26462	269.716	18.07	0.31	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	281.07740	0.28108	275.80190	0.27580	281.077	18.10	0.32	0.00	0	2,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.32	Put	308.71530	0.30872	0.00000	0.00000	308.715	18.19	0.34	35,280,700.80	7,500	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	333.66390	0.33366	327.61530	0.32762	333.664	18.26	0.36	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	342.23830	0.34224	336.07120	0.33607	342.238	18.28	0.36	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	387.04300	0.38704	380.27050	0.38027	387.043	18.41	0.39	0.00	0	17,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	676.44300	0.67644	683.57050	0.68357	676.443	18.41	0.61	0.00	0	40,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	435.03640	0.43504	427.66490	0.42766	435.036	18.53	0.42	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.70	Call	575.57440	0.57557	581.50450	0.58150	575.574	18.65	0.55	0.00	0	25,150.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.72	Put	496.77290	0.49677	488.68680	0.48869	496.773	18.67	0.46	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.72	Call	566.17290	0.56617	571.98680	0.57199	566.173	18.67	0.54	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.74	Put	507.49360	0.50749	499.28910	0.49929	507.494	18.70	0.47	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	547.73580	0.54774	553.31640	0.55332	547.736	18.72	0.53	0.00	0	4,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.79	Call	534.22390	0.53422	539.63310	0.53963	534.224	18.76	0.52	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.84	Put	563.49520	0.56350	554.76050	0.55476	563.495	18.84	0.50	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.89	Call	492.44840	0.49245	497.38840	0.49739	492.448	18.93	0.49	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.89	Put	593.04840	0.59305	584.08840	0.58409	593.048	18.93	0.51	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	605.07460	0.60507	596.02410	0.59602	605.075	18.96	0.52	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Put	617.21260	0.61721	608.07530	0.60808	617.213	19.00	0.52	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Call	476.61260	0.47661	481.37530	0.48138	476.613	19.00	0.48	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.95	Put	629.46700	0.62947	620.24100	0.62024	629.467	19.03	0.53	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.98	Put	648.05500	0.64805	638.70190	0.63870	648.055	19.08	0.54	0.00	0	200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	449.98870	0.44999	454.44910	0.45445	449.989	19.12	0.46	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.02	Call	442.62950	0.44263	447.01000	0.44701	442.629	19.15	0.45	0.00	0	55.00

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	14.05	Put	692.39720	0.69240	682.75250	0.68275	692.397	19.20	0.56	0.00	0	500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.07	Call	424.71080	0.42471	428.88280	0.42888	424.711	19.24	0.44	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.12	Call	407.45210	0.40745	411.42420	0.41142	407.452	19.33	0.43	0.00	0	4,951.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.16	Put	764.71140	0.76471	754.62720	0.75463	764.711	19.39	0.58	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	778.19180	0.77819	768.03230	0.76803	778.192	19.43	0.59	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Call	381.17490	0.38117	384.83820	0.38484	381.175	19.46	0.41	0.00	0	36.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Put	791.77490	0.79177	781.53820	0.78154	791.775	19.46	0.60	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.22	Put	805.45410	0.80545	795.14400	0.79514	805.454	19.50	0.60	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.25	Call	365.55840	0.36556	369.03720	0.36904	365.558	19.55	0.39	0.00	0	4,167.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.44	Call	311.53740	0.31154	314.37200	0.31437	311.537	19.88	0.35	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	308.91790	0.30892	311.71880	0.31172	308.918	19.90	0.34	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	999.24260	0.99924	988.01880	0.98802	999.243	19.97	0.67	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Call	296.12500	0.29613	298.77130	0.29877	296.125	19.98	0.33	0.00	0	490.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	1,006.72500	1.00672	995.47130	0.99547	1,006.725	19.98	0.67	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	1,021.80030	1.02180	1,010.51210	1.01051	1,021.800	20.02	0.67	0.00	0	850.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.54	Call	286.35340	0.28635	0.00000	0.00000	286.353	20.06	0.32	67,286,220.75	15,000	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.57	Call	279.23390	0.27923	281.76340	0.28176	279.234	20.11	0.32	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.60	Call	272.28650	0.27229	274.76900	0.27477	272.287	20.17	0.31	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	240.05260	0.24005	242.31470	0.24231	240.053	20.44	0.28	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	218.87290	0.21887	220.99500	0.22099	218.873	20.64	0.26	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	211.65040	0.21165	213.72380	0.21372	211.650	20.71	0.25	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	209.88250	0.20988	211.94510	0.21195	209.883	20.73	0.25	0.00	0	18,718.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.95	Call	202.96250	0.20296	204.97870	0.20498	202.963	20.80	0.24	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	194.63980	0.19464	196.60140	0.19660	194.640	20.89	0.23	0.00	0	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	177.54540	0.17755	179.39380	0.17939	177.545	21.10	0.22	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	156.28550	0.15629	157.98240	0.15798	156.285	21.35	0.19	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	131.17430	0.13117	132.67530	0.13268	131.174	21.64	0.17	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	126.66390	0.12666	128.12900	0.12813	126.664	21.70	0.16	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	119.14500	0.11915	120.54860	0.12055	119.145	21.80	0.15	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	107.29920	0.10730	108.60710	0.10861	107.299	21.98	0.14	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	81.99450	0.08199	83.09230	0.08309	81.995	22.43	0.11	0.00	0	3,276.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	71.45220	0.07145	72.45970	0.07246	71.452	22.66	0.10	0.00	0	225,000.00
\$ / R	On 29/03/2018	Any day expiry			13.81090	13.81090	13.82470	13.82470		18.58	0.00	0.00	0	1,199.00
\$ / R	On 24/04/2018	Any day expiry			13.86690	13.86690	13.88040	13.88040		18.20	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			13.86900	13.86900	13.88260	13.88260		18.19	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,406.94780	1.40695	1,395.01940	1.39502	1,406.948	20.04	0.72	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	154.43370	0.15443	155.33640	0.15534	154.434	21.22	0.17	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			13.87980	13.87980	13.89330	13.89330		18.17	0.00	0.00	0	110.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	577.66610	0.57767	569.51090	0.56951	577.666	18.05	0.46	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	244.59450	0.24459	245.97970	0.24598	244.595	20.31	0.25	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	180.28860	0.18029	181.27470	0.18127	180.289	20.90	0.19	0.00	0	500.00
\$ / R	On 09/05/2018	Any day expiry			13.89920	13.89920	13.91260	13.91260		18.06	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	172.09030	0.17209	169.12070	0.16912	172.090	16.96	0.20	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	617.51690	0.61752	609.09600	0.60910	617.517	18.01	0.47	0.00	0	1,880.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	200.03490	0.20003	200.94830	0.20095	200.035	20.70	0.21	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			13.90350	13.90350	13.91690	13.91690		18.05	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			13.90990	13.90990	13.92330	13.92330		17.99	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	177.81960	0.17782	175.03000	0.17503	177.820	16.90	0.20	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	1,029.12110	1.02912	1,018.37040	1.01837	1,029.121	18.88	0.61	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	190.98450	0.19098	191.82650	0.19183	190.985	20.77	0.20	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			13.91210	13.91210	13.92540	13.92540		17.99	0.00	0.00	0	0.00
\$ / R	On 31/05/2018	Any day expiry			13.94650	13.94650	13.95970	13.95970		17.90	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	600.20900	0.60021	592.21720	0.59222	600.209	17.72	0.44	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	271.94710	0.27195	273.21530	0.27322	271.947	20.12	0.25	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	202.97860	0.20298	203.67780	0.20368	202.979	20.68	0.20	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.98540	13.98540	13.99860	13.99860		17.82	0.00	70,668,226.20	5,053	122,245.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	14.85580	0.01486	15.40170	0.01540	14.856	17.12	0.02	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	31.10240	0.03110	31.75490	0.03175	31.102	16.49	0.04	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	72.06400	0.07206	71.99750	0.07200	72.064	16.53	0.09	0.00	0	137,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	104.33070	0.10433	103.48770	0.10349	104.331	16.56	0.12	0.00	0	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	128.38430	0.12838	126.91450	0.12691	128.384	16.57	0.14	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	146.58510	0.14659	144.63110	0.14463	146.585	16.58	0.16	127,015,837.34	57,300	57,300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	202.27610	0.20228	199.28190	0.19928	202.276	16.67	0.20	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	260.53210	0.26053	256.76220	0.25676	260.532	16.78	0.24	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	272.77460	0.27277	268.84870	0.26885	272.775	16.80	0.25	0.00	0	30,358.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	288.60020	0.28860	284.48010	0.28448	288.600	16.83	0.26	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	329.00310	0.32900	324.39430	0.32439	329.003	16.89	0.29	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	346.85480	0.34685	342.03840	0.34204	346.855	16.92	0.30	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	376.66990	0.37667	371.51520	0.37152	376.670	16.96	0.32	0.00	0	2,050.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	445.06800	0.44507	439.11160	0.43911	445.068	17.16	0.36	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	454.07890	0.45408	448.02130	0.44802	454.079	17.18	0.36	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	463.18720	0.46319	0.00000	0.00000	463.187	17.21	0.36	292,040,201.77	57,300	57,300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	529.76460	0.52976	522.89550	0.52290	529.765	17.38	0.40	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	585.46990	0.58547	578.04700	0.57805	585.470	17.52	0.42	0.00	0	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	611.75930	0.61176	604.08360	0.60408	611.759	17.58	0.43	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	617.08560	0.61709	609.36190	0.60936	617.086	17.59	0.44	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	627.81740	0.62782	619.98990	0.61999	627.817	17.61	0.44	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	633.21870	0.63322	625.34340	0.62534	633.219	17.63	0.44	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	666.11090	0.66611	657.93870	0.65794	666.111	17.70	0.46	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	722.77560	0.72278	714.11650	0.71412	722.776	17.82	0.48	0.00	0	6,130.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	782.33490	0.78233	773.27050	0.77327	782.335	17.96	0.50	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	875.71480	0.87571	866.07370	0.86607	875.715	18.17	0.53	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	517.54970	0.51755	520.11840	0.52012	517.550	18.56	0.41	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	465.08010	0.46508	467.08630	0.46709	465.080	18.81	0.38	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	438.84220	0.43884	440.61770	0.44062	438.842	18.96	0.36	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	369.13690	0.36914	370.31080	0.37031	369.137	19.43	0.31	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	362.85170	0.36285	363.97250	0.36397	362.852	19.47	0.31	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	307.43680	0.30744	308.12760	0.30813	307.437	19.91	0.27	0.00	0	15,000.00

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	15.50	Call	294.73850	0.29474	295.39150	0.29539	294.738	19.99	0.26	208,645,965.13	57,300	57,300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	289.46170	0.28946	290.10050	0.29010	289.462	20.03	0.26	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	247.65220	0.24765	248.18160	0.24818	247.652	20.33	0.22	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	198.80030	0.19880	199.23520	0.19924	198.800	20.77	0.19	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	174.74390	0.17474	175.14030	0.17514	174.744	21.02	0.17	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	171.71570	0.17172	172.10820	0.17211	171.716	21.06	0.16	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	163.91930	0.16392	164.29960	0.16430	163.919	21.15	0.16	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	161.09550	0.16110	161.47260	0.16147	161.095	21.19	0.15	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	149.46430	0.14946	149.82830	0.14983	149.464	21.34	0.14	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	129.42990	0.12943	129.79220	0.12979	129.430	21.72	0.13	0.00	0	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	124.57440	0.12457	124.94590	0.12495	124.574	21.85	0.12	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	112.91580	0.11292	113.30660	0.11331	112.916	22.20	0.11	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.28	Call	109.35030	0.10935	109.74870	0.10975	109.350	22.32	0.11	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	104.51390	0.10451	104.92200	0.10492	104.514	22.49	0.10	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			14.00940	14.00940	14.02260	14.02260		17.80	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	620.30210	0.62030	612.18310	0.61218	620.302	17.55	0.43	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	295.95330	0.29595	297.03820	0.29704	295.953	20.05	0.25	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	224.85870	0.22486	225.44690	0.22545	224.859	20.61	0.20	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			14.01590	14.01590	14.02920	14.02920		17.76	0.00	0.00	0	100.00
\$ / R	On 20/07/2018	Any day expiry			14.05510	14.05510	14.06850	14.06850		17.75	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			14.06380	14.06380	14.07730	14.07730		17.72	0.00	0.00	0	0.00
\$ / R	On 24/07/2018	Any day expiry	14.19	Put	856.18270	0.85618	846.37480	0.84637	856.183	17.90	0.50	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	1,021.36380	1.02136	1,010.65130	1.01065	1,021.364	18.24	0.55	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.72	Call	325.64630	0.32565	326.16560	0.32617	325.646	19.94	0.26	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	289.67410	0.28967	290.13190	0.29013	289.674	20.19	0.24	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			14.06600	14.06600	14.07950	14.07950		17.72	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			14.07910	14.07910	14.09260	14.09260		17.69	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	638.84130	0.63884	630.11100	0.63011	638.841	17.39	0.42	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	321.56770	0.32157	322.28540	0.32229	321.568	19.99	0.26	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	248.49950	0.24850	248.84190	0.24884	248.500	20.56	0.21	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			14.09430	14.09430	14.10790	14.10790		17.72	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	132.88100	0.13288	130.80650	0.13081	132.881	16.05	0.14	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	674.03010	0.67403	665.36790	0.66537	674.030	17.43	0.42	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	278.58070	0.27858	278.94850	0.27895	278.581	20.34	0.22	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			14.10740	14.10740	14.12100	14.12100		17.69	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			14.14660	14.14660	14.16040	14.16040		17.70	0.00	0.00	0	1,336.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	654.94540	0.65495	645.64900	0.64565	654.945	17.27	0.40	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	339.62310	0.33962	340.12800	0.34013	339.623	20.03	0.26	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	265.82190	0.26582	266.02560	0.26603	265.822	20.59	0.21	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.18370	14.18370	14.19780	14.19780		17.68	0.00	0.00	0	3,287.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	19.08810	0.01909	18.11550	0.01812	19.088	15.36	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	213.25150	0.21325	209.20150	0.20920	213.252	16.10	0.18	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	224.40170	0.22440	220.22980	0.22023	224.402	16.17	0.19	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	283.80810	0.28381	278.95140	0.27895	283.808	16.43	0.22	0.00	0	750.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 17/09/2018	Foreign Exchange Future	13.36	Put	459.21060	0.45921	451.99950	0.45200	459.211	16.75	0.32	0.00	0	2,179.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	1,120.59960	1.12060	1,126.21460	1.12621	1,120.600	17.01	0.63	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.73	Put	626.29980	0.62630	617.50160	0.61750	626.300	17.11	0.39	0.00	0	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	382.82890	0.38283	383.14260	0.38314	382.829	19.81	0.28	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	370.68370	0.37068	370.99440	0.37099	370.684	19.89	0.27	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.08	Call	363.93410	0.36393	364.24330	0.36424	363.934	19.93	0.26	0.00	0	2,179.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	354.06630	0.35407	354.37240	0.35437	354.066	19.99	0.26	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	17.02	Call	239.04940	0.23905	239.42710	0.23943	239.049	20.93	0.18	0.00	0	2,500.00
\$ / R	On 28/09/2018	Any day expiry			14.20800	14.20800	14.22230	14.22230		17.66	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	667.54400	0.66754	657.68600	0.65769	667.544	17.18	0.39	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	356.01420	0.35601	356.59000	0.35659	356.014	20.05	0.25	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	280.22960	0.28023	280.35220	0.28035	280.230	20.64	0.21	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			14.26740	14.26740	14.28240	14.28240		17.63	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			14.27620	14.27620	14.29130	14.29130		17.60	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			14.28060	14.28060	14.29580	14.29580		17.66	0.00	0.00	0	0.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	679.84890	0.67985	669.88210	0.66988	679.849	17.07	0.38	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	376.90150	0.37690	377.23130	0.37723	376.902	20.08	0.25	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	302.09960	0.30210	302.49270	0.30249	302.100	20.64	0.21	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			14.29160	14.29160	14.30690	14.30690		17.64	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	75.17490	0.07517	73.71380	0.07371	75.175	14.44	0.08	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	712.08320	0.71208	701.79120	0.70179	712.083	17.12	0.39	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	335.74290	0.33574	336.11050	0.33611	335.743	20.38	0.23	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			14.30920	14.30920	14.32470	14.32470		17.62	0.00	0.00	0	70.00
\$ / R	On 30/11/2018	Any day expiry			14.34660	14.34660	14.36260	14.36260		17.63	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	690.46630	0.69047	679.80900	0.67981	690.466	17.00	0.38	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	390.79690	0.39080	391.12620	0.39113	390.797	20.14	0.25	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	312.94900	0.31295	313.42950	0.31343	312.949	20.79	0.21	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			14.37090	14.37090	14.43470	14.43470		17.59	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	620.59390	0.62059	0.00000	0.00000	620.594	16.79	0.35	100,494,381.40	20,000	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	599.86200	0.59986	0.00000	0.00000	599.862	19.05	0.36	103,148,937.00	20,000	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.37770	14.37770	14.39420	14.39420		17.66	0.00	0.00	0	0.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.96	Put	358.88690	0.35889	353.09120	0.35309	358.887	16.37	0.24	0.00	0	23,443.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.24	Call	339.98290	0.33998	340.78190	0.34078	339.983	20.61	0.22	0.00	0	23,443.00
\$ / R	On 31/12/2018	Any day expiry			14.41870	14.41870	14.43570	14.43570		17.69	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	702.63120	0.70263	691.37920	0.69138	702.631	17.00	0.37	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	412.29990	0.41230	412.77590	0.41278	412.300	20.32	0.25	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	334.40850	0.33441	333.90730	0.33391	334.408	21.06	0.21	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			14.52500	14.52500	14.54300	14.54300		17.89	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.60480	14.60480	14.62350	14.62350		18.02	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.81730	14.81730	14.83820	14.83820		18.28	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future			15.25700	15.25700	15.28260	15.28260		18.62	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	648.61120	0.64861	637.09920	0.63710	648.611	23.09	0.25	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.76200	15.76200	15.79720	15.79720		19.04	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.88960	15.88960	15.92720	15.92720		19.14	0.00	0.00	0	84,000.00

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 14/09/2020	Foreign Exchange Future			16.02280		16.02280		16.06290	16.06290		19.19	0.00	0.00	0	0.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.60090		13.60090		13.61410	13.61410		32.51	0.00	0.00	0	531.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.78940		13.78940		13.80330	13.80330		18.77	0.00	0.00	0	143.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.98540		13.98540		13.99860	13.99860		17.82	0.00	69,927.00	5	83.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			14.18370		14.18370		14.19780	14.19780		17.68	0.00	70,918.50	5	0.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			15.19000		15.19000		15.19000	15.19000			0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.81730		14.81730		14.83820	14.83820		18.28	0.00	0.00	0	0.00
£ / R	On 15/12/2017	Any day expiry			18.15480		18.15480		18.25420	18.25420		35.29	0.00	0.00	0	10.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.16440		18.16440		18.26370	18.26370		32.60	0.00	18,781,989.60	1,034	210,241.00
£ / R	On 18/12/2017	Foreign Exchange Future	18.20	Call	310.69790		0.31070		275.75850	0.27576	310.698	32.67	0.49	0.00	0	400.00
£ / R	On 18/12/2017	Foreign Exchange Future	19.80	Call	22.03940		0.02204		11.89440	0.01189	22.039	38.31	0.06	0.00	0	800.00
£ / R	On 31/01/2018	Any day expiry			18.32050		18.32050		18.42320	18.42320		21.11	0.00	0.00	0	10.00
£ / R	On 01/03/2018	Any day expiry			18.41820		18.41820		18.52100	18.52100		19.75	0.00	0.00	0	17.00
£ / R	On 15/03/2018	Any day expiry			18.46600		18.46600		18.56880	18.56880		19.41	0.00	0.00	0	38.00
£ / R	On 19/03/2018	Foreign Exchange Future			18.48030		18.48030		18.58320	18.58320		19.32	0.00	13,860,225.00	750	32,925.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	192.68600		0.19269		176.37980	0.17638	192.686	19.01	0.18	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	19.00	Call	533.34730		0.53335		573.91240	0.57391	533.347	19.76	0.41	0.00	0	1,500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	253.26630		0.25327		274.57990	0.27458	253.266	20.89	0.23	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future			18.80330		18.80330		18.90620	18.90620		18.41	0.00	14,290,508.00	760	4,932.00
£ / R	On 17/09/2018	Foreign Exchange Future			19.13340		19.13340		19.23780	19.23780		18.06	0.00	9,566,700.00	500	3,576.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.90250		19.90250		20.01270	20.01270		17.67	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.11996		0.11996		0.12020	0.12020		37.38	0.00	0.00	0	195.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12228		0.12228		0.12255	0.12255		20.95	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.12469		0.12469		0.12496	0.12496		23.54	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.12722		0.12722		0.12749	0.12749			0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13952		0.13952		0.13989	0.13989		22.02	0.00	0.00	0	0.00
€ / R	On 15/12/2017	Any day expiry			16.03400		16.03400		15.99880	15.99880		31.26	0.00	0.00	0	3.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.04360		16.04360		16.00830	16.00830		29.92	0.00	62,922,999.20	3,922	100,159.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	1.48410		0.00148		1.15300	0.00115	1.484	38.92	0.01	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	135.79080		0.13579		96.54730	0.09655	135.791	30.70	0.32	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			16.07190		16.07190		16.03770	16.03770		27.25	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry			16.20570		16.20570		16.17320	16.17320		19.53	0.00	0.00	0	30.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	283.70270		0.28370		294.66430	0.29466	283.703	19.21	0.35	0.00	0	193,000.00
€ / R	On 28/02/2018	Any day expiry			16.30150		16.30150		16.26890	16.26890		18.51	0.00	0.00	0	0.00
€ / R	On 28/02/2018	Any day expiry	16.41	Put	622.37610		0.62238		638.87150	0.63887	622.376	18.67	0.51	0.00	0	114,748.00
€ / R	On 15/03/2018	Any day expiry			16.35350		16.35350		16.32070	16.32070		18.22	0.00	0.00	0	63.00
€ / R	On 19/03/2018	Foreign Exchange Future			16.36810		16.36810		16.33520	16.33520		18.09	0.00	21,589,523.90	1,319	39,708.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	131.51980		0.13152		135.81870	0.13582	131.520	17.28	0.16	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	141.34790		0.14135		145.94380	0.14594	141.348	17.29	0.17	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.39	Put	624.96790		0.62497		640.05240	0.64005	624.968	18.14	0.49	0.00	0	174,600.00

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	16.50	Call	557.16640		0.55717		540.35560	0.54036	557.166	18.28	0.49	0.00	0	643.00
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	384.88680		0.38489		372.34020	0.37234	384.887	18.94	0.37	0.00	0	620.00
€ / R	On 29/03/2018	Any day expiry			16.40470		16.40470		16.37160	16.37160		17.93	0.00	0.00	0	3.00
€ / R	On 18/06/2018	Foreign Exchange Future			16.69990		16.69990		16.66540	16.66540		17.11	0.00	6,262,462.50	375	1,315.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	43.62670		0.04363		46.60450	0.04660	43.627	16.96	0.05	0.00	0	54,507.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	57.22350		0.05722		60.47940	0.06048	57.224	16.81	0.06	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	231.20760		0.23121		237.54070	0.23754	231.208	16.18	0.20	0.00	0	54,507.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	679.49310		0.67949		693.78360	0.69378	679.493	16.89	0.42	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	301.86640		0.30187		293.77280	0.29377	301.866	19.23	0.24	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	112.86710		0.11287		111.56860	0.11157	112.867	21.20	0.10	0.00	0	54,507.00
€ / R	On 17/09/2018	Foreign Exchange Future			17.04400		17.04400		17.00960	17.00960		16.86	0.00	8,522,000.00	500	5,142.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	87.07490		0.08707		92.71760	0.09272	87.075	15.26	0.08	0.00	0	41,516.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.00	Put	494.26110		0.49426		503.00790	0.50301	494.261	16.02	0.30	0.00	0	41,516.00
€ / R	On 17/09/2018	Foreign Exchange Future	21.63	Call	199.07090		0.19907		197.41780	0.19742	199.071	22.23	0.13	0.00	0	41,516.00
€ / R	On 14/12/2018	Foreign Exchange Future			17.38610		17.38610		17.35400	17.35400		16.78	0.00	0.00	0	1,928.00
€ / R	On 14/06/2019	Foreign Exchange Future			18.16440		18.16440		18.13630	18.13630		17.34	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			98.57147		98.57147		98.63173	98.63173			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			95.69605		95.69605		95.75433	95.75433			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			94.52711		94.52711		94.58054	94.58054			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			96.69601		96.69601		96.74105	96.74105			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			100.43589		100.43589		100.47723	100.47723			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			99.08183		99.08183		99.12581	99.12581			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			101.14074		101.14074		101.18687	101.18687			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			104.80220		104.80220		104.85141	104.85141			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.75947		99.75947		99.75947	99.75947			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.72508		99.72508		99.72720	99.72720			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.95093		99.95093		99.95500	99.95500			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			100.21834		100.21834		100.22605	100.22605			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.79700		99.79700		99.79700	99.79700			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.00977		99.00977		99.01084	99.01084			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.63528		98.63528		98.64066	98.64066			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.68763		98.68763		98.69517	98.69517			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.20000		99.20000		99.21000	99.21000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.73501		99.73501		99.74504	99.74504			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			100.29226		100.29226		100.30044	100.30044			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			100.86264		100.86264		100.86820	100.86820			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			97.84369		97.84369		97.85491	97.85491			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			97.20838		97.20838		97.22310	97.22310			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			96.54264		96.54264		96.56228	96.56228			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			96.85377		96.85377		96.87578	96.87578			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
5Y STND	On 21/12/2021	Interest Rate Swap	99.14551	99.14551	99.14551	99.16944	99.16944				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	99.38285	99.38285	99.38285	99.40873	99.40873				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	100.67415	100.67415	100.67415	100.69915	100.69915				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	102.94662	102.94662	102.94662	102.97160	102.97160				0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	554.50900	554.50900	554.50900	553.82700	553.82700				0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	564.86200	564.86200	564.86200	564.16300	564.16300				0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	632.76300	632.76300	632.76300	631.42900	631.42900				0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	644.57700	644.57700	644.57700	643.21400	643.21400				0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	570.73400	570.73400	570.73400	569.17600	569.17600				0.00	0.00	0	760.00
ALBI	On 03/05/2018	Index Future	581.39000	581.39000	581.39000	579.79800	579.79800				0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.24140	10.24140	10.24140	10.23640	10.23640			29.80	0.00	17,983,898.40	1,756	12,861.00
AU\$ / R	On 27/12/2017	Any day expiry	10.25450	10.25450	10.25450	10.24980	10.24980			23.67	0.00	0.00	0	0.00
AU\$ / R	On 15/01/2018	Any day expiry	10.28250	10.28250	10.28250	10.27820	10.27820			20.29	0.00	0.00	0	5.00
AU\$ / R	On 28/02/2018	Any day expiry	10.34940	10.34940	10.34940	10.34530	10.34530			17.24	0.00	0.00	0	46.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.37890	10.37890	10.37890	10.37450	10.37450			16.78	0.00	23,155,325.90	2,231	2,387.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.52460	10.52460	10.52460	10.52000	10.52000			15.81	0.00	2,631,150.00	250	5,012.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	10.67380	10.67380	10.67380	10.67020	10.67020			15.49	0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.81850	10.81850	10.81850	10.81660	10.81660			15.36	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.15180	11.15180	11.15180	11.15380	11.15380			15.02	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.57750	10.57750	10.57750	10.59390	10.59390			30.30	0.00	1,057,750.00	100	850.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	10.74020	10.74020	10.74020	10.75760	10.75760			17.05	0.00	1,074,020.00	100	250.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	10.90450	10.90450	10.90450	10.92150	10.92150			16.88	0.00	1,090,450.00	100	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	13.72280	13.72280	13.72280	13.69630	13.69630			29.83	0.00	1,372,280.00	100	1,402.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.01690	14.01690	14.01690	13.99370	13.99370			17.95	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	14.31770	14.31770	14.31770	14.29280	14.29280			16.95	0.00	1,431,770.00	100	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future	14.62530	14.62530	14.62530	14.60260	14.60260				0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	15.97090	15.97090	15.97090	15.94630	15.94630			17.00	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	2.05440	2.05440	2.05440	2.05410	2.05410			31.73	0.00	205,440.00	100	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	2.07030	2.07030	2.07030	2.06930	2.06930			18.00	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	2.08720	2.08720	2.08720	2.08580	2.08580			17.26	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	2.10520	2.10520	2.10520	2.10380	2.10380				0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.16610	2.16610	2.16610	2.16490	2.16490			17.13	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future	2.16270	2.16270	2.16270	2.15840	2.15840			32.10	0.00	432,540.00	200	450.00
DKK / R	On 19/03/2018	Foreign Exchange Future	2.20550	2.20550	2.20550	2.20160	2.20160			18.93	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.25120	2.25120	2.25120	2.24710	2.24710			18.04	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.29850	2.29850	2.29850	2.29420	2.29420				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
DKK / R	On 14/06/2019	Foreign Exchange Future		2.57220	2.57220		2.56880	2.56880		17.94	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future		11.21521	75.87661		11.25724	75.63472			0.00	0.00	0	9,466.00
ES33	On 03/05/2018	Bond Future		11.32969	73.50171		11.37333	73.25477			0.00	0.00	0	0.00
ES33	On 02/08/2018	Bond Future		11.44369	74.89207		11.48870	74.64161			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		11.46309	78.28937		11.50509	78.01997			0.00	0.00	0	7,957.00
ES42	On 03/05/2018	Bond Future		11.57974	75.48973		11.62340	75.21474			0.00	0.00	0	0.00
ES42	On 02/08/2018	Bond Future		11.69387	76.91757		11.73893	76.63858			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		568.91000	568.91000		567.38300	567.38300			0.00	5,689,100.00	1	782.00
GOVI	On 03/05/2018	GOVI		579.53200	579.53200		577.97200	577.97200			0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future		1.74260	1.74260		1.74450	1.74450		32.58	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future		1.76940	1.76940		1.77110	1.77110		19.03	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future		1.79690	1.79690		1.79820	1.79820		17.75	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.82440	1.82440		1.82580	1.82580			0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		2.00030	2.00030		2.00300	2.00300		18.62	0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future		128.45101	128.45101		128.40660	128.40660			0.00	0.00	0	1,070.00
I2025	On 03/05/2018	Bond Future		130.85878	130.85878		130.81187	130.81187			0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future		133.31485	133.31485		133.26991	133.26991			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		99.51283	99.51283		99.51116	99.51116			0.00	0.00	0	1,370.00
I2029	On 03/05/2018	Bond Future		100.36011	100.36011		100.35710	100.35710			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
I2029	On 02/08/2018	Bond Future	102.27785		102.27785		102.27701	102.27701			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	102.44480		102.44480		102.70743	102.70743			0.00	0.00	0	5,283.00
I2033	On 03/05/2018	Bond Future	103.27647		103.27647		103.54268	103.54268			0.00	0.00	0	0.00
I2033	On 02/08/2018	Bond Future	105.24999		105.24999		105.52354	105.52354			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	123.25208		123.25208		123.24975	123.24975			0.00	0.00	0	19,043.00
I2038	On 03/05/2018	Bond Future	125.56239		125.56239		125.55849	125.55849			0.00	0.00	0	0.00
I2038	On 02/08/2018	Bond Future	127.91172		127.91172		127.91048	127.91048			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	115.86993		115.86993		115.52750	115.52750			0.00	0.00	0	21,177.00
I2046	On 03/05/2018	Bond Future	116.44224		116.44224		116.09179	116.09179			0.00	0.00	0	0.00
I2046	On 02/08/2018	Bond Future	118.66732		118.66732		118.31263	118.31263			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future	122.17860		122.17860		121.77686	121.77686			0.00	0.00	0	24,130.00
I2050	On 03/05/2018	Bond Future	124.46877		124.46877		124.05799	124.05799			0.00	0.00	0	0.00
I2050	On 02/08/2018	Bond Future	125.11405		125.11405		124.69819	124.69819			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	245.49400		245.49400		245.38600	245.38600			0.00	0.00	0	877.00
IGOV	On 03/05/2018	Index Future	250.09600		250.09600		249.98200	249.98200			0.00	0.00	0	269.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	7.14000		92.86000		7.14000	92.86000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2018	Jibar Tradeable Future	7.20000		92.80000		7.20000	92.80000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2018	Jibar Tradeable Future	7.26000		92.74000		7.26000	92.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	7.30000		92.70000		7.30000	92.70000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 18/04/2018	Jibar Tradeable Future	7.33000		92.67000		7.33000	92.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	7.40000		92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	7.49000		92.51000		7.49000	92.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future	7.58000		92.42000		7.58000	92.42000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future	7.67000		92.33000		7.67000	92.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future	7.77000		92.23000		7.77000	92.23000			0.00	0.00	0	0.00
KES / R	On 18/12/2017	Foreign Exchange Future	0.13170		0.13170		0.13190	0.13190			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future	0.13140		0.13140		0.13080	0.13080			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future	0.13050		0.13050		0.12970	0.12970			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future	0.12970		0.12970		0.13100	0.13100			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	1.62830		1.62830		1.64120	1.64120		30.58	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
NOK/R	On 19/03/2018	Foreign Exchange Future			1.65500		1.65500		1.66830	1.66830		17.38	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.68340		1.68340		1.69680	1.69680		16.67	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.71270		1.71270		1.72660	1.72660			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.80880		1.80880		1.82490	1.82490		15.48	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.40440		9.40440		9.33850	9.33850		30.31	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			9.52340		9.52340		9.45690	9.45690		17.48	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			9.65150		9.65150		9.58320	9.58320		16.67	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			9.78380		9.78380		9.71460	9.71460			0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.69770		10.69770		10.62200	10.62200		16.35	0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.31510		1.31510		1.31480	1.31480			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.32890		1.32890		1.32880	1.32880			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.34400		1.34400		1.34370	1.34370			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.36160		1.36160		1.36110	1.36110			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.46460		1.46460		1.46570	1.46570			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.33550		1.33550		1.34150	1.34150			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.34020		1.34020		1.34630	1.34630			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.34450		1.34450		1.35060	1.35060			0.00	134,450.00	100	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.34900		1.34900		1.35500	1.35500			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.17960		1.17960		1.17590	1.17590			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.18700		1.18700		1.18340	1.18340			0.00	0.00	0	15.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.19410		1.19410		1.19050	1.19050			0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.20170		1.20170		1.19800	1.19800			0.00	0.00	0	0.00
R186	On 01/02/2018	Bond Future			9.25885		108.73227		9.29536	108.50426		9.63	0.00	543,661.35	5	90,939.00
R186	On 01/02/2018	Bond Future	7.75	Call	6.01000		0.00601		6.41000	0.00641	6.010	9.04	0.01	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	187.88000		0.18788		183.57000	0.18357	187.880	9.19	0.11	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	3,685.79000		3.68579	3,898.40000	3.89840	3,685.790	9.34	0.79	0.00	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.00	Put	2,515.41000		2.51541	2,707.03000	2.70703	2,515.410	9.48	0.66	0.00	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	1,604.86000		1.60486	1,765.79000	1.76579	1,604.860	9.63	0.50	0.00	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.65	Put	679.55000		0.67955	782.38000	0.78238	679.550	9.91	0.27	0.00	0.00	0	1,950.00
R186	On 03/05/2018	Bond Future			9.33381		110.76234		9.37208	110.52936		10.00	0.00	0.00	0	0.00
R186	On 03/05/2018	Bond Future	9.30	Call	2,675.39000		2.67539	2,589.17000	2.58917	2,675.390	10.03	0.50	0.00	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.75	Put	1,751.90000		1.75190	1,862.90000	1.86290	1,751.900	10.34	0.35	0.00	0.00	0	3,200.00
R186	On 03/05/2018	Bond Future	10.14	Put	1,093.34000		1.09334	1,175.70000	1.17570	1,093.340	10.61	0.24	0.00	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

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
R197	On 01/02/2018	Bond Future			294.54221		294.54221		294.53791	294.53791			0.00	0.00	0	2,350.00
R197	On 03/05/2018	Bond Future			300.06335		300.06335		300.05518	300.05518			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			232.69321		232.69321		232.68865	232.68865		4.66	0.00	0.00	0	21,522.00
R202	On 03/05/2018	Bond Future			237.05483		237.05483		237.04714	237.04714		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			8.65412		99.75244		8.68577	99.62786		6.05	0.00	99,752.44	1	60,552.00
R2023	On 03/05/2018	Bond Future			8.72045		97.68498		8.75428	97.55735		6.35	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future	9.19	Put	875.41000		0.87541		932.85000	0.93285	875.410	6.63	0.32	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			9.71875		88.11636		9.75004	87.91636			0.00	0.00	0	70,699.00
R2030	On 03/05/2018	Bond Future			9.79510		89.76149		9.82764	89.55706			0.00	0.00	0	0.00
R2030	On 02/08/2018	Bond Future			9.87275		87.45370		9.90628	87.24683			0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future			9.89531		90.51702		9.93173	90.26805		13.57	0.00	19,642,193.34	217	46,184.00
R2032	On 01/02/2018	Bond Future	9.20	Call	332.76000		0.33276		325.81000	0.32581	332.760	13.14	0.15	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	453.07000		0.45307		441.44000	0.44144	453.070	13.22	0.19	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	603.04000		0.60304		585.22000	0.58522	603.040	13.29	0.23	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	690.12000		0.69012		668.61000	0.66861	690.120	13.33	0.26	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.97028		88.04979		10.00805	87.79558		14.89	0.00	0.00	0	0.00
R2032	On 02/08/2018	Bond Future			10.04382		89.71535		10.08269	89.45770		14.16	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			10.01624		94.64297		10.05777	94.33118			0.00	0.00	0	55,143.00
R2035	On 03/05/2018	Bond Future			10.08843		91.90966		10.13142	91.59137			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			10.10342		86.71074		10.14486	86.40136		15.91	0.00	867,107.40	10	53,670.00
R2037	On 01/02/2018	Bond Future	9.88	Call	1,343.40000		1.34340		1,283.17000	1.28317	1,343.400	15.80	0.38	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.32	Put	1,399.74000		1.39974		1,575.36000	1.57536	1,399.740	16.26	0.37	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.72	Put	604.44000		0.60444		711.88000	0.71188	604.440	16.70	0.19	0.00	0	2,000.00
R2037	On 03/05/2018	Bond Future			10.17836		88.32965		10.22124	88.01379		16.70	0.00	0.00	0	0.00
R2037	On 02/08/2018	Bond Future			10.25438		85.74438		10.29850	85.42394		16.65	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			7.60992		101.34150		7.62650	101.32772		0.97	0.00	6,080,490.00	60	38,165.00
R204	On 03/05/2018	Bond Future			7.63985		103.23360		7.66456	103.21882		0.77	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

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
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			10.19377		89.75112		10.24032	89.38168		16.57	0.00	4,756,809.36	53	25,970.00
R2040	On 03/05/2018	Bond Future			10.26917		91.42680		10.31732	91.04973		17.39	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future	9.00	Call	692.77000		0.69277		660.47000	0.66047	692.770	16.52	0.15	0.00	0	1,500.00
R2040	On 03/05/2018	Bond Future	10.00	Call	2,978.56000		2.97856		2,857.25000	2.85725	2,978.560	17.17	0.44	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			10.34569		88.64974		10.39524	88.26708		17.37	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			10.24293		86.65371		10.28436	86.32391		17.31	0.00	0.00	0	22,082.00
R2044	On 03/05/2018	Bond Future			10.31678		88.27152		10.35962	87.93486		18.18	0.00	0.00	0	0.00
R2044	On 02/08/2018	Bond Future			10.39165		85.56003		10.43572	85.21836		18.16	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			10.19331		90.38516		10.22967	90.08783		17.00	0.00	54,231,096.00	600	102,506.00
R2048	On 03/05/2018	Bond Future			10.26091		87.63569		10.29848	87.33219		18.76	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
R207	On 01/02/2018	Bond Future			8.11406		98.91085		8.15217	98.84437		2.27	0.00	0.00	0	45,479.00
R207	On 03/05/2018	Bond Future			8.21236		100.75752		8.25702	100.68907		2.17	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			8.36146		98.00015		8.39878	97.90152		3.80	0.00	0.00	0	34,879.00
R208	On 03/05/2018	Bond Future			8.43898		96.42853		8.48020	96.32732		3.85	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			9.94451		71.43290		9.98584	71.17166		16.03	0.00	25,572,978.20	358	153,144.00
R209	On 01/02/2018	Bond Future	9.32	Call	379.39000		0.37939		364.86000	0.36486	379.390	15.42	0.17	0.00	0	157.00
R209	On 01/02/2018	Bond Future	9.33	Call	391.11000		0.39111		375.99000	0.37599	391.110	15.43	0.18	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.52	Call	669.65000		0.66965		640.14000	0.64014	669.650	15.60	0.27	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.59	Put	3,104.00000		3.10400		3,328.91000	3.32891	3,104.000	15.66	0.69	0.00	0	377.00
R209	On 01/02/2018	Bond Future	9.75	Call	1,162.26000		1.16226		1,107.42000	1.10742	1,162.260	15.81	0.40	0.00	0	5,000.00
R209	On 01/02/2018	Bond Future	9.85	Put	2,035.32000		2.03532		2,228.32000	2.22832	2,035.320	15.90	0.54	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	9.87	Put	1,965.21000		1.96521		2,155.39000	2.15539	1,965.210	15.92	0.53	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.88	Put	1,930.69000		1.93069		2,119.44000	2.11944	1,930.690	15.92	0.53	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.89	Put	1,896.70000		1.89670		2,084.01000	2.08401	1,896.700	15.93	0.52	0.00	0	157.00
R209	On 01/02/2018	Bond Future	10.00	Put	1,550.22000		1.55022		1,721.18000	1.72118	1,550.220	16.03	0.46	0.00	0	7,488.00
R209	On 01/02/2018	Bond Future	10.10	Put	1,279.84000		1.27984		1,435.37000	1.43537	1,279.840	16.14	0.40	0.00	0	3,000.00

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
R209	On 01/02/2018	Bond Future	10.22	Put	1,005.12000		1.00512	1,141.93000	1.14193		1,005.120	16.27	0.34	0.00	0	739.00
R209	On 03/05/2018	Bond Future			10.00954		69.61717	10.05220	69.35056			17.63	0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future	9.75	Call	2,302.22000		2.30222	2,218.71000	2.21871	2,302.220		17.40	0.44	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.00	Put	3,094.57000		3.09457	3,256.53000	3.25653	3,094.570		17.63	0.48	0.00	0	5,000.00
R209	On 03/05/2018	Bond Future	10.22	Put	2,470.26000		2.47026	2,613.40000	2.61340	2,470.260		17.88	0.41	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	1,416.68000		1.41668	1,518.64000	1.51864	1,416.680		18.45	0.27	0.00	0	435.00
R209	On 02/08/2018	Bond Future			10.07288		70.93410	10.11666	70.66348			16.83	0.00	0.00	0	0.00
R209	On 02/08/2018	Bond Future	9.66	Call	2,637.20000		2.63720	2,549.02000	2.54902	2,637.200		16.52	0.42	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	3,432.40000		3.43240	3,576.86000	3.57686	3,432.400		17.06	0.44	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	2,039.37000		2.03937	2,143.41000	2.14341	2,039.370		17.75	0.30	0.00	0	435.00
R209	On 01/11/2018	Bond Future			10.13477		69.15513	10.17999	68.87862			17.10	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	9.34	Call	2,340.29000		2.34029	2,262.73000	2.26273	2,340.290		16.49	0.35	0.00	0	435.00
R209	On 01/11/2018	Bond Future	9.94	Put	5,102.42000		5.10242	5,265.40000	5.26540	5,102.420		17.05	0.51	0.00	0	435.00
R209	On 01/11/2018	Bond Future	10.57	Put	3,346.39000		3.34639	3,472.35000	3.47235	3,346.390		17.74	0.38	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
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			184.35703		184.35703	184.60071	184.60071				0.00	0.00	0	2,159.00
R210	On 03/05/2018	Bond Future			185.38760		185.38760	185.63356	185.63356				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			149.59896		149.59896	149.59683	149.59683				0.00	0.00	0	4,967.00
R212	On 03/05/2018	Bond Future			152.40318		152.40318	152.39907	152.39907				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			9.78454		82.77966	9.82094	82.55332			13.34	0.00	0.00	0	58,787.00
R213	On 03/05/2018	Bond Future			9.85391		80.77562	9.89163	80.54448			14.62	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			10.12680		70.70257	10.16819	70.43460			16.92	0.00	0.00	0	50,212.00
R214	On 03/05/2018	Bond Future			10.19195		68.72657	10.23465	68.45311			18.68	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			24,086.65000		24,086.65000	24,078.42000	24,078.42000				0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future			24,473.23000		24,473.23000	24,465.75000	24,465.75000				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
SGD / R	On 18/12/2017	Foreign Exchange Future	10.06340		10.06340		10.07230	10.07230		30.61	0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future	10.21440		10.21440		10.22340	10.22340		17.15	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	10.37390		10.37390		10.38140	10.38140		16.10	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	10.53730		10.53730		10.54570	10.54570			0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	11.57950		11.57950		11.59710	11.59710		16.54	0.00	0.00	0	0.00
TRY / R	On 18/12/2017	Foreign Exchange Future	3.55340		3.55340		3.54420	3.54420		25.55	0.00	355,340.00	100	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.50480		3.50480		3.49450	3.49450		14.50	0.00	0.00	0	433.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.45570		3.45570		3.44450	3.44450		14.00	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	3.40740		3.40740		3.39470	3.39470			0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.44710		3.44710		3.43330	3.43330		15.94	0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.32360		1.32360		1.32100	1.32100			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.30730		1.30730		1.30170	1.30170			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.28470		1.28470		1.27930	1.27930			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.26870		1.26870		1.26410	1.26410			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 :												3,090,634,431.96	457,125	7 879 086.00
Grand Total:												3,090,634,431.96	457,125	7 879 086.00