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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/12/2017

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 15/12/2017	Any day expiry	13.29530	13.29530		13.45670	13.45670		32.70	0.00	23,678,929.30	1,781	0.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.29740	13.29740		13.45670	13.45670		34.83	0.00	1,966,087,077.00	147,855	201,220.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	2.37890	0.00238	2.23580	0.00224	2.379	59.07	0.01	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	4.99260	0.00499	4.95620	0.00496	4.993	55.77	0.02	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.16	Put	6.83300	0.00683	7.42710	0.00743	6.833	52.20	0.03	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.20	Put	7.41360	0.00741	7.92590	0.00793	7.414	51.30	0.03	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	7.56780	0.00757	8.05710	0.00806	7.568	51.08	0.03	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	11.37880	0.01138	11.16030	0.01116	11.379	46.84	0.05	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	14.29730	0.01430	13.40250	0.01340	14.297	44.61	0.06	0	16,416.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.56	Put	16.47670	0.01648	15.02250	0.01502	16.477	43.27	0.07	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	20.54080	0.02054	17.94220	0.01794	20.541	41.27	0.09	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.75	Put	29.45620	0.02946	22.06980	0.02207	29.456	40.28	0.12	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.76	Put	30.51920	0.03052	22.54480	0.02254	30.519	40.18	0.12	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	68.85350	0.06885	53.02220	0.05302	68.854	37.80	0.25	0	10,500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	94.37910	0.09438	74.70050	0.07470	94.379	36.81	0.32	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	120.08420	0.12008	96.40810	0.09641	120.084	36.02	0.39	0	16,000.00

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 18/12/2017	Foreign Exchange Future	13.20	Put	127.32430	0.12732	102.49300	0.10249	127.324	35.82	0.40	0.00	0	6,728.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Call	224.72430	0.22472	359.19300	0.35919	224.724	35.82	0.60	0.00	0	7,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	131.07280	0.13107	105.63800	0.10564	131.073	35.72	0.41	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.22	Put	134.90780	0.13491	108.85220	0.10885	134.908	35.62	0.42	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	194.34530	0.19435	325.61580	0.32562	194.345	35.33	0.55	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	198.35580	0.19836	157.17980	0.15718	198.356	35.44	0.54	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	230.10810	0.23011	179.12520	0.17913	230.108	36.05	0.59	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	97.04050	0.09704	186.26240	0.18626	97.040	37.26	0.33	0.00	0	11,116.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.52	Put	314.41760	0.31442	240.72650	0.24073	314.418	37.50	0.68	0.00	0	21,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.53	Put	321.90580	0.32191	246.42180	0.24642	321.906	37.62	0.69	0.00	0	3,700.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.56	Put	344.75350	0.34475	263.95620	0.26396	344.753	37.99	0.71	0.00	0	3,700.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.60	Call	73.46080	0.07346	145.06490	0.14506	73.461	38.47	0.27	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.64	Put	408.25560	0.40826	313.91990	0.31392	408.256	38.96	0.76	0.00	0	4,400.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.67	Put	432.93670	0.43294	333.81540	0.33382	432.937	39.32	0.78	0.00	0	640.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Put	509.39730	0.50940	397.06270	0.39706	509.397	40.41	0.82	0.00	0	3,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Call	46.79730	0.04680	93.76270	0.09376	46.797	40.41	0.18	0.00	0	3,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Put	544.39670	0.54440	426.78370	0.42678	544.397	40.90	0.84	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.90	Put	634.13150	0.63413	504.99290	0.50499	634.132	42.11	0.87	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.93	Call	28.98540	0.02899	56.15130	0.05615	28.985	42.48	0.12	0.00	0	7,820.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	727.10830	0.72711	588.11040	0.58811	727.108	43.64	0.90	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Call	24.50830	0.02451	44.81040	0.04481	24.508	43.64	0.10	0.00	0	19,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.27	Put	986.70790	0.98671	836.69710	0.83670	986.708	48.65	0.94	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	11.13700	0.01114	18.86090	0.01886	11.137	51.07	0.04	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Call	9.40010	0.00940	16.19600	0.01620	9.400	52.92	0.04	0.00	0	8,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,212.00010	1.21200	1,059.49600	1.05950	1,212.000	52.92	0.96	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	7.65670	0.00766	13.50460	0.01350	7.657	55.33	0.03	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.90	Call	4.15450	0.00415	9.05680	0.00906	4.154	58.31	0.02	0.00	0	1,500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	3.31730	0.00332	7.54860	0.00755	3.317	59.35	0.01	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	2.60360	0.00260	6.21830	0.00622	2.604	60.49	0.01	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	1.15620	0.00116	3.30350	0.00330	1.156	64.55	0.00	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.60	Call	0.95050	0.00095	2.84710	0.00285	0.950	65.59	0.00	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	0.48930	0.00049	1.65510	0.00166	0.489	70.19	0.00	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	0.40670	0.00041	0.13890	0.00014	0.407	91.71	0.00	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	0.40670	0.00041	0.10750	0.00011	0.407	93.81	0.00	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	0.06230	0.00006	0.01010	0.00001	0.062	94.96	0.00	0.00	0	2,055.00
\$ / R	On 19/12/2017	Any day expiry			13.29740	13.29740	13.45250	13.45250		38.62	0.00	0.00	0	300.00
\$ / R	On 21/12/2017	Any day expiry			13.30730	13.30730	13.45670	13.45670		42.06	0.00	0.00	0	221.00
\$ / R	On 22/12/2017	Any day expiry			13.31230	13.31230	13.45880	13.45880		42.99	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	425.07630	0.42508	346.65900	0.34666	425.076	43.56	0.58	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	1.36410	0.00136	1.81100	0.00181	1.364	78.61	0.00	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.32080	13.32080	13.46930	13.46930		34.16	0.00	0.00	0	916.00
\$ / R	On 28/12/2017	Any day expiry			13.32250	13.32250	13.32810	13.32810		33.18	0.00	0.00	0	0.00
\$ / R	On 28/12/2017	Any day expiry	13.10	Put	229.69010	0.22969	0.00000	0.00000	229.690	33.09	0.38	508,733.58	100	100.00
\$ / R	On 28/12/2017	Any day expiry	13.56	Call	236.56180	0.23656	0.00000	0.00000	236.562	33.83	0.40	1,074,980.02	200	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 29/12/2017	Any day expiry			13.32420	13.32420		13.47350	13.47350	32.31	0.00	0.00	0	1,000.00
\$ / R	14.50	Call	On 29/12/2017	Any day expiry	51.05060	0.05105	68.97490	0.06897	51.051	35.24	0.12	0.00	0	150.00		
\$ / R	14.80	Call	On 29/12/2017	Any day expiry	30.72130	0.03072	40.41260	0.04041	30.721	36.29	0.07	0.00	0	200.00		
\$ / R			On 02/01/2018	Any day expiry	13.33100	13.33100	13.48180	13.48180		29.42	0.00	0.00	0	0.00		
\$ / R			On 04/01/2018	Any day expiry	13.33440	13.33440	13.48600	13.48600		28.49	0.00	3,233,328.30	241	436.00		
\$ / R			On 08/01/2018	Any day expiry	13.34110	13.34110	13.49440	13.49440		26.78	0.00	0.00	0	0.00		
\$ / R	12.50	Put	On 08/01/2018	Any day expiry	74.07410	0.07407	52.18190	0.05218	74.074	25.89	0.16	0.00	0	20,000.00		
\$ / R	13.25	Put	On 08/01/2018	Any day expiry	319.01530	0.31902	255.33230	0.25533	319.015	26.68	0.45	0.00	0	20,000.00		
\$ / R			On 09/01/2018	Any day expiry	13.34280	13.34280	13.49650	13.49650		26.49	0.00	0.00	0	220.00		
\$ / R	13.20	Put	On 09/01/2018	Any day expiry	297.69960	0.29770	237.19360	0.23719	297.700	26.32	0.42	0.00	0	2,000.00		
\$ / R	14.76	Call	On 09/01/2018	Any day expiry	49.39390	0.04939	63.83740	0.06384	49.394	29.64	0.10	0.00	0	1,000.00		
\$ / R	14.88	Call	On 09/01/2018	Any day expiry	41.45120	0.04145	53.12180	0.05312	41.451	29.98	0.09	0.00	0	1,000.00		
\$ / R			On 10/01/2018	Any day expiry	13.34450	13.34450	13.49860	13.49860		26.22	0.00	0.00	0	500.00		
\$ / R			On 12/01/2018	Any day expiry	13.34790	13.34790	13.50280	13.50280		25.72	0.00	0.00	0	241.00		
\$ / R			On 15/01/2018	Any day expiry	13.35300	13.35300	13.50900	13.50900		24.83	0.00	0.00	0	574.00		
\$ / R	13.50	Put	On 15/01/2018	Any day expiry	470.29710	0.47030	387.11900	0.38712	470.297	25.14	0.54	0.00	0	238.00		
\$ / R	13.75	Call	On 15/01/2018	Any day expiry	236.55370	0.23655	293.64270	0.29364	236.554	25.68	0.36	0.00	0	238.00		
\$ / R	14.12	Call	On 15/01/2018	Any day expiry	144.99530	0.14500	182.79430	0.18279	144.995	26.45	0.25	0.00	0	50,000.00		
\$ / R			On 16/01/2018	Any day expiry	13.35470	13.35470	13.51110	13.51110		24.64	0.00	0.00	0	500.00		
\$ / R			On 18/01/2018	Any day expiry	13.35810	13.35810	13.51530	13.51530		24.26	0.00	0.00	0	241.00		
\$ / R	13.90	Put	On 18/01/2018	Any day expiry	746.61830	0.74662	639.28150	0.63928	746.618	25.40	0.68	0.00	0	20,000.00		
\$ / R			On 19/01/2018	Any day expiry	13.35980	13.35980	13.51750	13.51750		24.06	0.00	0.00	0	0.00		
\$ / R	13.75	Put	On 19/01/2018	Any day expiry	640.57890	0.64058	541.84420	0.54184	640.579	24.89	0.63	0.00	0	18,000.00		
\$ / R			On 25/01/2018	Any day expiry	13.37270	13.37270	13.53040	13.53040		22.93	0.00	0.00	0	70.00		
\$ / R			On 31/01/2018	Any day expiry	13.38550	13.38550	13.54340	13.54340		22.13	0.00	700,960.00	52	2,430.00		
\$ / R	12.80	Put	On 31/01/2018	Any day expiry	172.20890	0.17221	0.00000	0.00000	172.209	21.26	0.27	149,515,622.30	42,000	42,000.00		
\$ / R	13.16	Put	On 31/01/2018	Any day expiry	310.74320	0.31074	255.09320	0.25509	310.743	21.78	0.40	10,692,226.80	2,000	19,500.00		
\$ / R	13.20	Put	On 31/01/2018	Any day expiry	329.29660	0.32930	271.13190	0.27113	329.297	21.84	0.41	0.00	0	17,000.00		
\$ / R	13.25	Put	On 31/01/2018	Any day expiry	353.37310	0.35337	292.04180	0.29204	353.373	21.91	0.43	0.00	0	107,000.00		
\$ / R	13.27	Put	On 31/01/2018	Any day expiry	363.27740	0.36328	300.67470	0.30067	363.277	21.94	0.44	0.00	0	154,000.00		
\$ / R	13.30	Put	On 31/01/2018	Any day expiry	378.42350	0.37842	313.90950	0.31391	378.423	21.98	0.45	0.00	0	40,904.00		
\$ / R	13.40	Put	On 31/01/2018	Any day expiry	431.41300	0.43141	360.51340	0.36051	431.413	22.13	0.49	0.00	0	168,000.00		
\$ / R	13.90	Call	On 31/01/2018	Any day expiry	240.36870	0.24037	0.00000	0.00000	240.369	23.14	0.34	203,560,441.76	44,781	42,000.00		
\$ / R	14.00	Call	On 31/01/2018	Any day expiry	214.30180	0.21430	265.07980	0.26508	214.302	23.34	0.31	16,659,112.60	4,000	23,300.00		
\$ / R	14.25	Call	On 31/01/2018	Any day expiry	159.81660	0.15982	199.44880	0.19945	159.817	23.84	0.25	0.00	0	29,000.00		
\$ / R			On 01/02/2018	Any day expiry	13.38770	13.38770	13.54560	13.54560		22.01	0.00	0.00	0	0.00		
\$ / R	12.57	Put	On 01/02/2018	Any day expiry	112.14130	0.11214	88.92010	0.08892	112.141	20.93	0.19	0.00	0	242.00		
\$ / R	13.04	Put	On 01/02/2018	Any day expiry	260.15440	0.26015	212.12990	0.21213	260.154	21.50	0.35	0.00	0	234.00		
\$ / R	13.15	Put	On 01/02/2018	Any day expiry	307.47370	0.30747	252.72950	0.25273	307.474	21.65	0.39	0.00	0	3,496.00		
\$ / R	15.22	Call	On 01/02/2018	Any day expiry	45.63520	0.04564	61.46810	0.06147	45.635	24.97	0.09	0.00	0	242.00		
\$ / R	15.52	Call	On 01/02/2018	Any day expiry	29.04410	0.02904	40.49730	0.04050	29.044	25.14	0.06	0.00	0	2,723.00		
\$ / R	15.79	Call	On 01/02/2018	Any day expiry	19.08170	0.01908	27.53960	0.02754	19.082	25.30	0.04	0.00	0	234.00		
\$ / R	15.88	Call	On 01/02/2018	Any day expiry	16.54540	0.01655	24.17270	0.02417	16.545	25.35	0.04	0.00	0	773.00		
\$ / R			On 06/02/2018	Any day expiry	13.39840	13.39840	13.55640	13.55640		21.41	0.00	0.00	0	0.00		

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 06/02/2018	Any day expiry	13.20	Put	335.11940	0.33512	278.48640	0.27849	335.119	21.13	0.41	0.00	0	35,000.00
\$ / R	On 06/02/2018	Any day expiry	13.80	Put	687.33520	0.68734	593.06190	0.59306	687.335	22.20	0.62	0.00	0	35,000.00
\$ / R	On 08/02/2018	Any day expiry			13.40260	13.40260	13.56070	13.56070		21.23	0.00	0.00	0	0.00
\$ / R	On 08/02/2018	Any day expiry	13.16	Put	319.17490	0.31917	265.48450	0.26548	319.175	20.89	0.40	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	13.86	Put	731.02920	0.73103	634.38850	0.63439	731.029	22.14	0.64	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	15.05	Call	69.49210	0.06949	90.21960	0.09022	69.492	24.18	0.12	0.00	0	1,880.00
\$ / R	On 12/02/2018	Any day expiry			13.41120	13.41120	13.56930	13.56930		20.82	0.00	0.00	0	0.00
\$ / R	On 12/02/2018	Any day expiry	13.75	Put	656.86880	0.65687	567.55460	0.56755	656.869	21.50	0.60	0.00	0	20,000.00
\$ / R	On 12/02/2018	Any day expiry	13.90	Put	760.73860	0.76074	663.44290	0.66344	760.739	21.79	0.64	0.00	0	20,000.00
\$ / R	On 13/02/2018	Any day expiry			13.41330	13.41330	13.57150	13.57150		20.75	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.41760	13.41760	13.57580	13.57580		20.60	0.00	0.00	0	10.00
\$ / R	On 16/02/2018	Any day expiry			13.41980	13.41980	13.57800	13.57800		20.54	0.00	0.00	0	0.00
\$ / R	On 16/02/2018	Any day expiry	14.20	Put	988.09720	0.98810	878.42570	0.87843	988.097	22.08	0.72	0.00	0	20,000.00
\$ / R	On 28/02/2018	Any day expiry			13.44420	13.44420	13.60270	13.60270		19.98	0.00	0.00	0	1,000.00
\$ / R	On 28/02/2018	Any day expiry	13.80	Call	349.98860	0.34999	415.68530	0.41569	349.989	20.64	0.41	0.00	0	8,500.00
\$ / R	On 28/02/2018	Any day expiry	14.18	Put	979.91180	0.97991	869.52340	0.86952	979.912	21.36	0.69	0.00	0	90,000.00
\$ / R	On 01/03/2018	Any day expiry			13.44620	13.44620	13.60470	13.60470		19.94	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry			13.44820	13.44820	13.60680	13.60680		19.92	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry	13.40	Put	464.29810	0.46430	394.42800	0.39443	464.298	19.85	0.47	0.00	0	100,000.00
\$ / R	On 15/03/2018	Any day expiry			13.47420	13.47420	13.63310	13.63310		19.44	0.00	0.00	0	2,641.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.48220	13.48220	13.64120	13.64120		19.35	0.00	2,382,601,348.40	176,722	842,684.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	60.16140	0.06016	52.18920	0.05219	60.161	18.38	0.10	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.13	Put	72.38350	0.07238	0.00000	0.00000	72.384	18.07	0.12	17,225,110.38	10,920	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	109.99150	0.10999	88.24200	0.08824	109.991	18.14	0.16	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	117.97100	0.11797	94.86580	0.09487	117.971	18.17	0.17	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	139.74520	0.13975	113.03950	0.11304	139.745	18.22	0.19	0.00	0	26,200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.57	Put	156.60210	0.15660	127.20400	0.12720	156.602	18.27	0.21	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.82	Put	228.37880	0.22838	188.31330	0.18831	228.379	18.41	0.28	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	271.39230	0.27139	223.89470	0.22389	271.392	18.56	0.31	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	294.97870	0.29498	244.14740	0.24415	294.979	18.64	0.33	45,402,739.20	10,000	115,016.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Put	382.20280	0.38220	0.00000	0.00000	382.203	18.93	0.39	388,371.87	73	73.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.21	Put	386.90920	0.38691	0.00000	0.00000	386.909	18.94	0.40	29,652,238.38	5,460	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	391.64820	0.39165	328.84910	0.32885	391.648	18.95	0.40	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	406.05980	0.40606	341.60490	0.34160	406.060	19.00	0.41	0.00	0	45,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.32	Put	440.81290	0.44081	372.49610	0.37250	440.813	19.10	0.43	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	471.84410	0.47184	400.21850	0.40022	471.844	19.18	0.45	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	482.44080	0.48244	409.71560	0.40972	482.441	19.21	0.46	13,493,933.46	2,200	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	537.27770	0.53728	459.08460	0.45908	537.278	19.35	0.49	0.00	0	17,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	519.47770	0.51948	600.28460	0.60028	519.478	19.35	0.51	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.52	Put	548.83210	0.54883	469.33520	0.46934	548.832	19.39	0.49	0.00	0	7,200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	596.24400	0.59624	511.56550	0.51157	596.244	19.53	0.52	0.00	0	200,389.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.66	Call	455.22470	0.45522	0.00000	0.00000	455.225	19.64	0.47	63,844,137.50	10,000	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.70	Call	440.31460	0.44031	508.95990	0.50896	440.315	19.72	0.46	0.00	0	25,150.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.72	Put	670.82490	0.67082	579.49400	0.57949	670.825	19.75	0.55	0.00	0	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	19/03/2018	Foreign Exchange Future	13.72	Call	433.02490	0.43302	500.69400	0.50069	433.025	19.75	0.45	0.00	0	100.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.74	Put	683.64480	0.68364	591.34220	0.59134	683.645	19.79	0.56	0.00	0	20,880.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.76	Call	418.77330	0.41877	484.50630	0.48451	418.773	19.83	0.44	0.00	0	4,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.79	Call	408.36830	0.40837	472.66760	0.47267	408.368	19.88	0.43	0.00	0	2,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.84	Put	749.35230	0.74935	652.30440	0.65230	749.352	19.97	0.58	0.00	0	1,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.89	Call	375.37860	0.37538	435.03110	0.43503	375.379	20.06	0.40	0.00	0	1,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.89	Put	783.17860	0.78318	683.83110	0.68383	783.179	20.06	0.60	0.00	0	1,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.91	Put	796.88450	0.79688	696.63480	0.69663	796.884	20.10	0.60	0.00	0	7,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.93	Put	810.68910	0.81069	709.54280	0.70954	810.689	20.14	0.61	0.00	0	10,323.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.93	Call	362.88910	0.36289	420.74280	0.42074	362.889	20.14	0.39	0.00	0	100.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.95	Put	824.59120	0.82459	722.55680	0.72256	824.591	20.17	0.61	0.00	0	1,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.98	Put	845.62610	0.84563	742.27430	0.74227	845.626	20.23	0.62	0.00	0	200.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.00	Call	341.96710	0.34197	396.74860	0.39675	341.967	20.26	0.38	12,860,741.10	2,500	12,500.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.02	Call	336.20420	0.33620	390.12790	0.39013	336.204	20.30	0.37	0.00	0	55.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.05	Put	895.52730	0.89553	789.18190	0.78918	895.527	20.36	0.64	0.00	0	500.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.07	Call	322.19040	0.32219	374.00910	0.37401	322.190	20.39	0.36	0.00	0	100.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.12	Call	308.73810	0.30874	358.50760	0.35851	308.738	20.48	0.35	0.00	0	4,951.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.16	Put	976.16820	0.97617	865.33500	0.86534	976.168	20.56	0.66	0.00	0	750.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.18	Put	991.10890	0.99111	879.48920	0.87949	991.109	20.59	0.67	0.00	0	41,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.20	Call	288.33270	0.28833	334.93560	0.33494	288.333	20.63	0.33	327,913.59	73	73.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.20	Put	1,006.13270	1.00613	893.73560	0.89374	1,006.133	20.63	0.67	0.00	0	65,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.22	Put	1,021.26560	1.02127	908.07570	0.90808	1,021.266	20.67	0.68	0.00	0	2,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.25	Call	276.31810	0.27632	320.95030	0.32095	276.318	20.72	0.32	17,824,925.38	4,167	0.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.42	Call	239.05660	0.23906	0.00000	0.00000	239.057	21.04	0.28	42,130,274.14	10,921	5,460.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.44	Call	235.01730	0.23502	272.97750	0.27298	235.017	21.08	0.28	0.00	0	10,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.45	Call	233.02230	0.23302	270.67100	0.27067	233.022	21.10	0.28	0.00	0	17,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.49	Put	1,233.01350	1.23301	1,110.43980	1.11044	1,233.014	21.18	0.73	0.00	0	80,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.50	Call	223.30460	0.22330	259.42770	0.25943	223.305	21.19	0.27	32,199,765.64	8,854	10,490.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.50	Put	1,241.10460	1.24110	1,118.22770	1.11823	1,241.105	21.19	0.73	0.00	0	400.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.52	Put	1,257.33120	1.25733	1,133.85860	1.13386	1,257.331	21.23	0.74	0.00	0	850.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.54	Call	215.82460	0.21582	250.76480	0.25076	215.825	21.27	0.26	0.00	0	7,500.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.57	Call	210.38240	0.21038	244.45700	0.24446	210.382	21.33	0.25	0.00	0	100.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.60	Call	205.07980	0.20508	238.30720	0.23831	205.080	21.38	0.25	0.00	0	100.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.75	Call	180.54630	0.18055	209.80500	0.20980	180.546	21.66	0.22	12,505,318.85	4,167	25,047.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.86	Call	164.42510	0.16443	191.11690	0.19112	164.425	21.87	0.21	0.00	0	15,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.90	Call	158.67990	0.15868	184.75020	0.18475	158.680	21.93	0.20	0.00	0	5,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.91	Call	157.27510	0.15728	183.19430	0.18319	157.275	21.94	0.20	0.00	0	18,718.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.95	Call	151.78050	0.15178	177.09840	0.17710	151.780	22.00	0.19	0.00	0	3,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	15.00	Call	145.17890	0.14518	169.77110	0.16977	145.179	22.08	0.19	0.00	0	6,126.00
\$ / R	On	19/03/2018	Foreign Exchange Future	15.11	Call	131.65370	0.13165	153.98470	0.15398	131.654	22.25	0.17	0.00	0	2,500.00
\$ / R	On	19/03/2018	Foreign Exchange Future	15.26	Call	115.23660	0.11524	134.78160	0.13478	115.237	22.47	0.15	0.00	0	2,500.00
\$ / R	On	19/03/2018	Foreign Exchange Future	15.46	Call	96.54370	0.09654	112.86750	0.11287	96.544	22.77	0.13	0.00	0	3,867.00
\$ / R	On	19/03/2018	Foreign Exchange Future	15.50	Call	93.19570	0.09320	108.93850	0.10894	93.196	22.84	0.13	0.00	0	65,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	15.57	Call	87.62290	0.08762	102.39450	0.10239	87.623	22.94	0.12	9,662,297.88	6,000	6,000.00

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	15.69	Call	78.86280	0.07886	92.09640	0.09210	78.863	23.12	0.11	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	60.22670	0.06023	70.16220	0.07016	60.227	23.59	0.09	291,655.63	250	13,176.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	52.49120	0.05249	61.05160	0.06105	52.491	23.83	0.08	0.00	0	225,000.00
\$ / R	On 29/03/2018	Any day expiry			13.50310	13.50310	13.66240	13.66240		19.06	0.00	0.00	0	1,199.00
\$ / R	On 24/04/2018	Any day expiry			13.55750	13.55750	13.71760	13.71760		18.52	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			13.55960	13.55960	13.71980	13.71980		18.50	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,653.07880	1.65308	1,524.75410	1.52475	1,653.079	20.93	0.77	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	117.02200	0.11702	134.82390	0.13482	117.022	22.05	0.14	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			13.57010	13.57010	13.73040	13.73040		18.39	0.00	0.00	0	110.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	747.42070	0.74742	659.04230	0.65904	747.421	18.79	0.54	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	187.16250	0.18716	215.75900	0.21576	187.163	21.10	0.20	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	137.11880	0.13712	157.94480	0.15794	137.119	21.69	0.15	0.00	0	500.00
\$ / R	On 09/05/2018	Any day expiry			13.58890	13.58890	13.74950	13.74950		18.31	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	244.61830	0.24462	209.34620	0.20935	244.618	17.28	0.26	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	790.21450	0.79021	700.75120	0.70075	790.214	18.72	0.54	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	153.04260	0.15304	175.85460	0.17585	153.043	21.44	0.17	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			13.59310	13.59310	13.75370	13.75370		18.29	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			13.59940	13.59940	13.76010	13.76010		18.21	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	250.99820	0.25100	215.50870	0.21551	250.998	17.21	0.26	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	1,245.27660	1.24528	1,132.16130	1.13216	1,245.277	19.65	0.67	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	146.44770	0.14645	168.00710	0.16801	146.448	21.49	0.16	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			13.60150	13.60150	13.76220	13.76220		18.21	0.00	0.00	0	0.00
\$ / R	On 31/05/2018	Any day expiry			13.63490	13.63490	13.79620	13.79620		18.07	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	762.45500	0.76246	678.54990	0.67855	762.455	18.29	0.51	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	211.09320	0.21109	241.29750	0.24130	211.093	20.74	0.21	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	156.94180	0.15694	179.42830	0.17943	156.942	21.32	0.16	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.67260	13.67260	13.83450	13.83450		17.86	0.00	307,578,809.60	22,496	155,813.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	19.60080	0.01960	16.78540	0.01679	19.601	16.75	0.03	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	48.15910	0.04816	39.09730	0.03910	48.159	16.69	0.06	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	103.65260	0.10365	88.54320	0.08854	103.653	16.64	0.12	0.00	0	137,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	122.40710	0.12241	0.00000	0.00000	122.407	16.62	0.14	2,174,045.27	1,116	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	145.52460	0.14552	126.69120	0.12669	145.525	16.61	0.16	0.00	0	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	155.23770	0.15524	135.60200	0.13560	155.238	16.61	0.17	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	177.87590	0.17788	154.80310	0.15480	177.876	16.66	0.19	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	202.71870	0.20272	176.35510	0.17636	202.719	16.72	0.21	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	274.95830	0.27496	240.62510	0.24063	274.958	16.86	0.26	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	347.55300	0.34755	305.56840	0.30557	347.553	16.99	0.31	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	363.54340	0.36354	319.11440	0.31911	363.543	17.04	0.32	0.00	0	30,358.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	384.12470	0.38412	336.58850	0.33659	384.125	17.10	0.33	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	436.20100	0.43620	381.45120	0.38145	436.201	17.25	0.36	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	449.80820	0.44981	0.00000	0.00000	449.808	17.29	0.36	1,877,203.49	372	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	459.00700	0.45901	402.20450	0.40220	459.007	17.32	0.37	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	496.84470	0.49684	436.74370	0.43674	496.845	17.42	0.39	0.00	0	25,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	577.39460	0.57739	510.68700	0.51069	577.395	17.62	0.43	0.00	0	5,183.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	587.90940	0.58791	520.37980	0.52038	587.909	17.64	0.43	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	598.52620	0.59853	530.17560	0.53018	598.526	17.67	0.43	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	675.54160	0.67554	601.46670	0.60147	675.542	17.85	0.47	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	739.98900	0.73999	660.78930	0.66079	739.989	18.00	0.49	0.00	0	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	770.22480	0.77022	688.68710	0.68869	770.225	18.08	0.50	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	776.33740	0.77634	694.33970	0.69434	776.337	18.09	0.51	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	788.63280	0.78863	705.70570	0.70571	788.633	18.12	0.51	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	794.81550	0.79482	711.42280	0.71142	794.816	18.13	0.51	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	832.35610	0.83236	746.56180	0.74656	832.356	18.22	0.52	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	896.61860	0.89662	807.02520	0.80703	896.619	18.36	0.55	0.00	0	6,130.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	962.93070	0.96293	869.63560	0.86964	962.931	18.51	0.57	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	1,066.03530	1.06604	967.40730	0.96741	1,066.035	18.73	0.60	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	412.87860	0.41288	465.87860	0.46588	412.879	19.16	0.35	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	371.12680	0.37113	418.72730	0.41873	371.127	19.45	0.32	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	349.91750	0.34992	394.77880	0.39478	349.918	19.61	0.31	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	292.56030	0.29256	331.29220	0.33129	292.560	20.05	0.26	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	287.18010	0.28718	325.58030	0.32558	287.180	20.09	0.26	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	273.33030	0.27333	0.00000	0.00000	273.330	20.18	0.25	3,866,756.28	1,116	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	260.17730	0.26018	296.31540	0.29632	260.177	20.28	0.24	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	240.19600	0.24020	273.64400	0.27364	240.196	20.44	0.22	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	230.11220	0.23011	262.18770	0.26219	230.112	20.53	0.22	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	225.93120	0.22593	257.43010	0.25743	225.931	20.57	0.21	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	192.90370	0.19290	219.80270	0.21980	192.904	20.88	0.19	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	154.58980	0.15459	175.99170	0.17599	154.590	21.34	0.15	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	135.83150	0.13583	154.48470	0.15448	135.831	21.61	0.14	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	133.58000	0.13358	151.78020	0.15178	133.580	21.65	0.13	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	128.36800	0.12837	144.82120	0.14482	128.368	21.79	0.13	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	126.48240	0.12648	142.30180	0.14230	126.482	21.84	0.13	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	118.71660	0.11872	132.47680	0.13248	118.717	22.07	0.12	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	104.49090	0.10449	116.18070	0.11618	104.491	22.54	0.11	0.00	0	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	100.71760	0.10072	111.86030	0.11186	100.718	22.68	0.10	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	91.65270	0.09165	101.48380	0.10148	91.653	23.05	0.09	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.28	Call	88.88090	0.08888	98.31170	0.09831	88.881	23.17	0.09	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	85.11760	0.08512	94.00730	0.09401	85.118	23.35	0.09	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			13.69610	13.69610	13.85840	13.85840		17.87	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	776.44830	0.77645	696.35010	0.69635	776.448	18.01	0.50	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	232.78320	0.23278	264.17240	0.26417	232.783	20.58	0.21	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	176.18750	0.17619	200.09040	0.20009	176.188	21.15	0.17	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			13.70260	13.70260	13.86500	13.86500		17.82	0.00	0.00	0	100.00
\$ / R	On 20/07/2018	Any day expiry			13.74120	13.74120	13.90430	13.90430		17.79	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			13.74980	13.74980	13.91300	13.91300		17.75	0.00	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.19	Put	1,034.51940	1.03452	942.26020	0.94226	1,034.519	18.35	0.56	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	1,215.29350	1.21529	1,114.32540	1.11433	1,215.294	18.71	0.61	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.72	Call	259.68690	0.25969	292.72150	0.29272	259.687	20.42	0.22	0.00	0	1,500.00

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 24/07/2018	Any day expiry	15.94	Call	230.53620	0.23054	260.04890	0.26005	230.536	20.67	0.20	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			13.75190	13.75190	13.91520	13.91520		17.75	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			13.76480	13.76480	13.92820	13.92820		17.71	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	789.62250	0.78962	712.30170	0.71230	789.623	17.78	0.48	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	257.03970	0.25704	289.61220	0.28961	257.040	20.46	0.22	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	197.89750	0.19790	223.00410	0.22300	197.898	21.04	0.17	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			13.77980	13.77980	13.94350	13.94350		17.73	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	185.04510	0.18505	161.74140	0.16174	185.045	16.30	0.18	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	828.00170	0.82800	749.14350	0.74914	828.002	17.81	0.49	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	222.72470	0.22272	250.73570	0.25074	222.725	20.81	0.19	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			13.79260	13.79260	13.95660	13.95660		17.69	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			13.83130	13.83130	13.99590	13.99590		17.67	0.00	0.00	0	1,336.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	800.90600	0.80091	726.57620	0.72658	800.906	17.60	0.46	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	274.33360	0.27433	307.84750	0.30785	274.334	20.44	0.22	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	214.10200	0.21410	240.60470	0.24060	214.102	21.01	0.18	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.86770	13.86770	14.03300	14.03300		17.57	0.00	4,090,971.50	295	4,042.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	21.46730	0.02147	22.19440	0.02219	21.467	14.66	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	85.30530	0.08531	70.16030	0.07016	85.305	15.24	0.09	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	282.48200	0.28248	251.24950	0.25125	282.482	16.34	0.23	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	294.58860	0.29459	263.51270	0.26351	294.589	16.37	0.24	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	360.12000	0.36012	323.35410	0.32335	360.120	16.50	0.27	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	519.40500	0.51941	467.45640	0.46746	519.405	16.82	0.35	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.36	Put	571.59210	0.57159	513.15260	0.51315	571.592	16.96	0.37	0.00	0	2,179.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	939.39450	0.93939	1,036.12460	1.03612	939.394	17.32	0.57	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.73	Put	766.18200	0.76618	694.85090	0.69485	766.182	17.42	0.44	0.00	0	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	311.39940	0.31140	348.34140	0.34834	311.399	20.20	0.24	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	301.41890	0.30142	337.21290	0.33721	301.419	20.27	0.23	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.08	Call	295.87530	0.29588	331.03100	0.33103	295.875	20.32	0.23	0.00	0	2,179.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	287.78010	0.28778	321.99300	0.32199	287.780	20.38	0.22	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	268.61220	0.26861	300.58440	0.30058	268.612	20.55	0.21	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	17.02	Call	199.39630	0.19940	219.21700	0.21922	199.396	21.54	0.16	0.00	0	2,500.00
\$ / R	On 28/09/2018	Any day expiry			13.89150	13.89150	14.05730	14.05730		17.60	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	810.00910	0.81001	737.40460	0.73740	810.009	17.47	0.45	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	290.10710	0.29011	324.44700	0.32445	290.107	20.42	0.22	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	229.05680	0.22906	255.09990	0.25510	229.057	21.06	0.18	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			13.95000	13.95000	14.11710	14.11710		17.54	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			13.95870	13.95870	14.12600	14.12600		17.52	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			13.96300	13.96300	14.13040	14.13040		17.52	0.00	0.00	0	0.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	818.75810	0.81876	747.60860	0.74761	818.758	17.34	0.44	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	310.01730	0.31002	345.06010	0.34506	310.017	20.41	0.22	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	251.75790	0.25176	276.64270	0.27664	251.758	21.09	0.18	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			13.97380	13.97380	14.14150	14.14150		17.49	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	116.33920	0.11634	96.04400	0.09604	116.339	14.99	0.11	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	853.92400	0.85392	781.05050	0.78105	853.924	17.38	0.45	0.00	0	1,880.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	277.21030	0.27721	307.47900	0.30748	277.210	20.75	0.20	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			13.99120	13.99120	14.15930	14.15930		17.52	0.00	0.00	0	70.00
\$ / R	On 30/11/2018	Any day expiry			14.02800	14.02800	14.19690	14.19690		17.52	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	825.38270	0.82538	756.27050	0.75627	825.383	17.22	0.43	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	323.73680	0.32374	359.44670	0.35945	323.737	20.45	0.22	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	263.14330	0.26314	289.59850	0.28960	263.143	21.23	0.18	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			14.05180	14.05180	14.22130	14.22130		17.48	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	745.79620	0.74580	681.87110	0.68187	745.796	17.00	0.40	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	501.90020	0.50190	554.50070	0.55450	501.900	19.34	0.32	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.05830	14.05830	14.22800	14.22800		17.47	0.00	0.00	0	0.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.96	Put	437.39230	0.43739	398.47580	0.39848	437.392	16.37	0.28	0.00	0	23,443.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.24	Call	286.85560	0.28686	314.61430	0.31461	286.856	21.04	0.19	0.00	0	23,443.00
\$ / R	On 31/12/2018	Any day expiry			14.09670	14.09670	14.26780	14.26780		17.55	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	834.73500	0.83474	767.19400	0.76719	834.735	17.19	0.42	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	343.75760	0.34376	380.49170	0.38049	343.758	20.60	0.22	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	283.31500	0.28331	311.10970	0.31111	283.315	21.48	0.19	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			14.19760	14.19760	14.37240	14.37240		17.77	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.27330	14.27330	14.45100	14.45100		17.87	0.00	50,256,289.30	3,521	2,423.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.47510	14.47510	14.66030	14.66030		18.20	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.89250	14.89250	15.09340	15.09340		18.53	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	547.95710	0.54796	602.71850	0.60272	547.957	22.96	0.23	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.38340	15.38340	15.59700	15.59700		18.92	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.50810	15.50810	15.72490	15.72490		18.98	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.63820	15.63820	15.85820	15.85820		19.06	0.00	0.00	0	0.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.29740	13.29740	13.45670	13.45670		34.83	0.00	0.00	0	333.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.48220	13.48220	13.64120	13.64120		19.35	0.00	0.00	0	399.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.67260	13.67260	13.83450	13.83450		17.86	0.00	0.00	0	86.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			13.86770	13.86770	14.03300	14.03300		17.57	0.00	0.00	0	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			14.47510	14.47510	14.66030	14.66030		18.20	0.00	0.00	0	0.00
£ / R	On 15/12/2017	Any day expiry			17.71850	17.71850	18.04820	18.04820		37.51	0.00	177,185.00	10	0.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.72200	17.72200	18.04820	18.04820		39.88	0.00	291,420,568.00	16,444	30,782.00
£ / R	On 18/12/2017	Foreign Exchange Future	18.20	Call	86.42370	0.08642	230.96260	0.23096	86.424	39.72	0.24	0.00	0	400.00
£ / R	On 18/12/2017	Foreign Exchange Future	19.80	Call	6.24410	0.00624	19.50340	0.01950	6.244	58.03	0.02	0.00	0	800.00
£ / R	On 31/01/2018	Any day expiry			17.89680	17.89680	18.21130	18.21130		22.21	0.00	108,720.00	6	10.00
£ / R	On 01/03/2018	Any day expiry			17.99430	17.99430	18.31020	18.31020		20.19	0.00	0.00	0	17.00
£ / R	On 15/03/2018	Any day expiry			18.03900	18.03900	18.35580	18.35580		19.66	0.00	0.00	0	38.00
£ / R	On 19/03/2018	Foreign Exchange Future			18.05180	18.05180	18.36890	18.36890		19.51	0.00	476,892,452.40	26,418	208,683.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	275.84940	0.27585	209.13450	0.20913	275.849	19.05	0.25	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	19.00	Call	382.92330	0.38292	485.88650	0.48589	382.923	20.42	0.33	0.00	0	1,500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	174.01220	0.17401	226.64250	0.22664	174.012	21.58	0.17	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future			18.36880	18.36880	18.69060	18.69060		18.24	0.00	6,649,505.60	362	7,372.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	539.74120	0.53974	451.52690	0.45153	539.741	17.86	0.33	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	363.23530	0.36324	441.48260	0.44148	363.235	19.85	0.25	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future			18.69480	18.69480	19.02210	19.02210		17.83	0.00	12,226,399.20	654	4,164.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.44790	19.44790	19.79310	19.79310		17.51	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.11827	0.11827	0.11947	0.11947		51.34	0.00	0.00	0	80.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12062	0.12062	0.12176	0.12176		20.25	0.00	603.12	5	120.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.12300	0.12300	0.12416	0.12416		17.06	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.12550	0.12550	0.12669	0.12669			0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13746	0.13746	0.13895	0.13895		23.05	0.00	0.00	0	0.00
€ / R	On 15/12/2017	Any day expiry			15.65650	15.65650	15.88270	15.88270		41.59	0.00	46,969.50	3	0.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.65990	15.65990	15.88270	15.88270		44.22	0.00	274,956,524.20	17,558	82,973.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	8.22630	0.00823	2.34270	0.00234	8.226	63.35	0.02	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	42.54440	0.04254	60.08770	0.06009	42.544	44.74	0.14	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			15.69380	15.69380	15.90350	15.90350		32.39	0.00	0.00	0	800.00
€ / R	On 30/01/2018	Any day expiry			15.82020	15.82020	16.03070	16.03070		21.00	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry			15.83630	15.83630	16.04710	16.04710		20.99	0.00	143,730.00	9	30.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	456.15170	0.45615	361.08520	0.36109	456.152	20.94	0.47	0.00	0	193,000.00
€ / R	On 31/01/2018	Any day expiry	16.50	Call	245.61380	0.24561	0.00000	0.00000	245.614	22.05	0.32	0.00	0	15,150.00
€ / R	On 15/02/2018	Any day expiry			15.88850	15.88850	16.07500	16.07500		19.89	0.00	707,300.00	44	44.00
€ / R	On 28/02/2018	Any day expiry			15.93220	15.93220	16.14410	16.14410		19.37	0.00	0.00	0	0.00
€ / R	On 28/02/2018	Any day expiry	16.41	Put	855.59280	0.85559	724.90050	0.72490	855.593	20.05	0.61	0.00	0	114,748.00
€ / R	On 15/03/2018	Any day expiry			15.98180	15.98180	16.19410	16.19410		18.98	0.00	0.00	0	63.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.99500	15.99500	16.20740	16.20740		18.81	0.00	20,249,670.00	1,266	84,294.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	212.74350	0.21274	168.83680	0.16884	212.743	17.95	0.24	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	226.85760	0.22686	180.61880	0.18062	226.858	17.97	0.25	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.39	Put	851.14970	0.85115	726.63290	0.72663	851.150	19.35	0.58	0.00	0	174,600.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	420.22520	0.42023	502.37510	0.50238	420.225	19.51	0.40	0.00	0	643.00
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	287.84890	0.28785	346.69030	0.34669	287.849	20.21	0.29	0.00	0	620.00
€ / R	On 29/03/2018	Any day expiry			16.03090	16.03090	16.24400	16.24400		18.57	0.00	0.00	0	3.00
€ / R	On 18/06/2018	Foreign Exchange Future			16.31880	16.31880	16.53590	16.53590		17.36	0.00	103,836,524.40	6,363	9,805.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	62.77780	0.06278	51.91830	0.05192	62.778	16.91	0.07	0.00	0	54,507.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	81.83570	0.08184	68.25050	0.06825	81.836	16.78	0.09	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	326.90260	0.32690	275.91030	0.27591	326.903	16.57	0.26	0.00	0	54,507.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	875.88600	0.87589	768.42140	0.76842	875.886	17.51	0.50	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	234.37530	0.23438	276.64670	0.27665	234.375	19.87	0.20	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	86.93620	0.08694	104.66980	0.10467	86.936	21.86	0.08	0.00	0	54,507.00
€ / R	On 17/09/2018	Foreign Exchange Future			16.65780	16.65780	16.87860	16.87860		16.86	0.00	0.00	0	5,392.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	126.09910	0.12610	104.88150	0.10488	126.099	15.48	0.11	0.00	0	166,283.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	560.85360	0.56085	495.79920	0.49580	560.854	16.12	0.34	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.00	Put	628.50190	0.62850	553.88840	0.55389	628.502	16.26	0.36	0.00	0	41,516.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	292.33790	0.29234	335.40880	0.33541	292.338	19.78	0.20	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	21.63	Call	173.79940	0.17380	190.14920	0.19015	173.799	23.13	0.12	0.00	0	41,516.00

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 14/12/2018	Foreign Exchange Future	16.99390	16.99390	16.99390	17.22290	17.22290			16.64	0.00	212,695,652.40	12,516	1,928.00
€ / R	On 14/06/2019	Foreign Exchange Future	17.73610	17.73610	17.73610	17.98830	17.98830			17.25	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap	97.99000	97.99000	97.99000	98.73000	98.73000				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap	95.09000	95.09000	95.09000	95.86000	95.86000				0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap	93.91000	93.91000	93.91000	94.70000	94.70000				0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap	96.07000	96.07000	96.07000	96.87000	96.87000				0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap	99.81000	99.81000	99.81000	100.61000	100.61000				0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap	98.43000	98.43000	98.43000	99.26000	99.26000				0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap	100.49000	100.49000	100.49000	101.32000	101.32000				0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap	104.15000	104.15000	104.15000	104.98000	104.98000				0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap	104.53000	104.53000	104.53000	105.37000	105.37000				0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap	99.93000	99.93000	99.93000	100.82000	100.82000				0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	99.76000	99.76000	99.76000	99.76000	99.76000				0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap	99.72000	99.72000	99.72000	99.73000	99.73000				0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	99.94000	99.94000	99.94000	99.95000	99.95000				0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap	100.20000	100.20000	100.20000	100.22000	100.22000				0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap	100.78000	100.78000	100.78000	100.82000	100.82000				0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap	99.93000	99.93000	99.93000	100.00000	100.00000				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.80000	99.80000	99.80000	99.80000	99.80000				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.01000	99.01000	99.01000	99.01000	99.01000				0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.63000	98.63000	98.63000	98.64000	98.64000				0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.66000	98.66000	98.66000	98.69000	98.69000				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	99.16000	99.16000	99.16000	99.21000	99.21000				0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.67000	99.67000	99.67000	99.74000	99.74000				0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	100.20000	100.20000	100.20000	100.30000	100.30000				0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	100.75000	100.75000	100.75000	100.86000	100.86000				0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap	101.85000	101.85000	101.85000	101.98000	101.98000				0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap	99.78000	99.78000	99.78000	99.92000	99.92000				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	97.64000	97.64000	97.64000	97.87000	97.87000				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	96.97000	96.97000	96.97000	97.25000	97.25000				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	96.25000	96.25000	96.25000	96.61000	96.61000				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	96.52000	96.52000	96.52000	96.94000	96.94000				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	98.77000	98.77000	98.77000	99.25000	99.25000				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	98.98000	98.98000	98.98000	99.49000	99.49000				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	100.25000	100.25000	100.25000	100.80000	100.80000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	102.50000	102.50000	102.50000	103.08000	103.08000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	103.81000	103.81000	103.81000	104.41000	104.41000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	99.07000	99.07000	99.07000	99.71000	99.71000				0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	558.87500	558.87500	558.87500	554.59500	554.59500				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AL37	On 03/05/2018	Index Future	569.31400		569.31400		564.95300	564.95300			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	640.24100		640.24100		632.31800	632.31800			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	652.20000		652.20000		644.12800	644.12800			0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	579.43200		579.43200		570.51900	570.51900			0.00	0.00	0	760.00
ALBI	On 03/05/2018	Index Future	590.25400		590.25400		581.17500	581.17500			0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.19230	10.19230		10.30600	10.30600			38.08	0.00	4,076,920.00	400	2,263.00
AU\$ / R	On 27/12/2017	Any day expiry	10.21010	10.21010		10.31530	10.31530			31.97	0.00	0.00	0	0.00
AU\$ / R	On 15/01/2018	Any day expiry	10.23430	10.23430		10.34510	10.34510			22.70	0.00	0.00	0	5.00
AU\$ / R	On 28/02/2018	Any day expiry	10.30180	10.30180		10.41430	10.41430			17.99	0.00	0.00	0	46.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.32980	10.32980		10.44250	10.44250			17.25	0.00	206,596.00	20	11,361.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.47390	10.47390		10.58860	10.58860			15.80	0.00	0.00	0	7,682.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	10.62360	10.62360		10.74030	10.74030			15.35	0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.76750	10.76750		10.88960	10.88960			15.14	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.08840	11.08840		11.21770	11.21770			14.92	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.38160	10.38160		10.47320	10.47320			38.17	0.00	2,076,320.00	200	550.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	10.54640	10.54640		10.63340	10.63340			17.57	0.00	5,273,200.00	500	250.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	10.70660	10.70660		10.79610	10.79610			16.98	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	13.41340	13.41340		13.61060	13.61060			49.67	0.00	16,324,107.80	1,217	400.00
CHF / R	On 19/03/2018	Foreign Exchange Future	13.71570	13.71570		13.90550	13.90550			19.01	0.00	33,329,151.00	2,430	1,215.00
CHF / R	On 18/06/2018	Foreign Exchange Future	14.01050	14.01050		14.20250	14.20250			17.57	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future	14.31640	14.31640		14.51160	14.51160				0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	15.60540	15.60540		15.84130	15.84130			16.69	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	2.01320	2.01320		2.03500	2.03500			39.63	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	2.02870	2.02870		2.05040	2.05040			18.94	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	2.04510	2.04510		2.06710	2.06710			17.34	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	2.06290	2.06290		2.08530	2.08530				0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.12060	2.12060		2.14520	2.14520			17.01	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future	2.11310	2.11310		2.14160	2.14160			39.88	0.00	739,585.00	350	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future	2.15570	2.15570		2.18420	2.18420			19.40	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.20020	2.20020		2.22930	2.22930			18.15	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.24640	2.24640		2.27610	2.27610				0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.50880	2.50880		2.54730	2.54730			17.89	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

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
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	10.99855	77.14285		11.22406	75.82558				0.00	0.00	0	9,466.00
ES33	On 03/05/2018	Bond Future	11.10521	74.79214		11.33876	73.45029				0.00	0.00	0	0.00
ES33	On 02/08/2018	Bond Future	11.21169	76.20395		11.45333	74.83832				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	11.23650	79.77194		11.46194	78.29677				0.00	0.00	0	7,957.00
ES42	On 03/05/2018	Bond Future	11.34472	77.00052		11.57845	75.49788				0.00	0.00	0	0.00
ES42	On 02/08/2018	Bond Future	11.45088	78.45389		11.69276	76.92447				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	577.62100	577.62100		568.65200	568.65200				0.00	5,776,210.00	1	783.00
GOVI	On 03/05/2018	GOVI	588.40900	588.40900		579.27300	579.27300				0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.70240	1.70240		1.72340	1.72340			40.34	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.72910	1.72910		1.74990	1.74990			19.49	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.75580	1.75580		1.77690	1.77690			17.75	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.78270	1.78270		1.80470	1.80470				0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.95170	1.95170		1.97840	1.97840			18.50	0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future	128.81034	128.81034		128.46800	128.46800				0.00	0.00	0	1,070.00
I2025	On 03/05/2018	Bond Future	131.22497	131.22497		130.87623	130.87623				0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future	133.68204	133.68204		133.32863	133.32863				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	99.72835	99.72835		99.52655	99.52655				0.00	0.00	0	1,370.00
I2029	On 03/05/2018	Bond Future	100.57976	100.57976		100.37414	100.37414				0.00	0.00	0	0.00
I2029	On 02/08/2018	Bond Future	102.49705	102.49705		102.28908	102.28908				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	103.12585	103.12585		102.46035	102.46035				0.00	0.00	0	5,283.00
I2033	On 03/05/2018	Bond Future	103.97036	103.97036		103.29252	103.29252				0.00	0.00	0	0.00
I2033	On 02/08/2018	Bond Future	105.95239	105.95239		105.26309	105.26309				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
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	125.45313		125.45313		124.65177	124.65177			0.00	0.00	0	19,692.00
I2038	On 03/05/2018	Bond Future	127.80483		127.80483		126.98847	126.98847			0.00	0.00	0	0.00
I2038	On 02/08/2018	Bond Future	130.19110		130.19110		129.36117	129.36117			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	118.42398		118.42398		117.83890	117.83890			0.00	0.00	0	21,177.00
I2046	On 03/05/2018	Bond Future	119.04410		119.04410		118.44824	118.44824			0.00	0.00	0	0.00
I2046	On 02/08/2018	Bond Future	121.31343		121.31343		120.70789	120.70789			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	123.95035		123.95035		122.19898	122.19898			0.00	0.00	0	24,012.00
I2050	On 03/05/2018	Bond Future	126.27370		126.27370		124.48956	124.48956			0.00	0.00	0	0.00
I2050	On 02/08/2018	Bond Future	126.94769		126.94769		125.13144	125.13144			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	247.40500		247.40500		246.26600	246.26600			0.00	4,948,100.00	2	879.00
IGOV	On 03/05/2018	Index Future	252.04300		252.04300		250.88300	250.88300			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	0.12880		0.12880		0.13030	0.13030			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future	0.12850		0.12850		0.13000	0.13000			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future	0.12760		0.12760		0.12970	0.12970			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future	0.12690		0.12690		0.12910	0.12910			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	1.60020		1.60020		1.62790	1.62790		38.55	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future	1.62660		1.62660		1.65440	1.65440		18.53	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future	1.65420		1.65420		1.68270	1.68270		16.95	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future	1.68320		1.68320		1.71220	1.71220			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.77510		1.77510		1.80760	1.80760		15.69	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future	9.32560		9.32560		9.40570	9.40570		38.55	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
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			9.44440		9.44440		9.52390	9.52390		18.07	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			9.57060		9.57060		9.65140	9.65140		16.80	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			9.70230		9.70230		9.78510	9.78510			0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.58510		10.58510		10.69210	10.69210		16.28	0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.29780		1.29780		1.31050	1.31050			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.30790		1.30790		1.32500	1.32500			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.31790		1.31790		1.34060	1.34060			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.32940		1.32940		1.35920	1.35920			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.44410		1.44410		1.46060	1.46060			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.33270		1.33270		1.34120	1.34120			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.33890		1.33890		1.34660	1.34660			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.34350		1.34350		1.35100	1.35100			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.34810		1.34810		1.35550	1.35550			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.17770		1.17770		1.18030	1.18030			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.18640		1.18640		1.18810	1.18810			0.00	0.00	0	15.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.19350		1.19350		1.19530	1.19530			0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.20120		1.20120		1.20280	1.20280			0.00	0.00	0	0.00
R186	On 01/02/2018	Bond Future			9.04454		110.08373		9.27033	108.66051		9.71	0.00	58,564,544.36	532	93,853.00
R186	On 01/02/2018	Bond Future	7.75	Call	14.26000		0.01426		4.64000	0.00464	14.260	9.12	0.01	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	350.20000		0.35020		166.68000	0.16668	350.200	9.27	0.18	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	2,645.19000		2.64519		3,720.47000	3.72047	2,645.190	9.42	0.69	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.00	Put	1,672.05000		1.67205		2,534.21000	2.53421	1,672.050	9.57	0.52	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	975.32000		0.97532		1,607.46000	1.60746	975.320	9.71	0.36	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.65	Put	353.23000		0.35323		670.88000	0.67088	353.230	10.00	0.16	0.00	0	1,950.00
R186	On 03/05/2018	Bond Future			9.10977		112.13986		9.34567	110.69007		10.08	0.00	0.00	0	0.00
R186	On 03/05/2018	Bond Future	8.69	Call	1,606.85000		1.60685		0.00000	0.00000	1,606.850	9.77	0.36	426,439,448.62	10,640	10,640.00
R186	On 03/05/2018	Bond Future	9.19	Call	3,021.96000		3.02196		0.00000	0.00000	3,021.960	10.05	0.54	639,349,511.56	10,640	10,640.00
R186	On 03/05/2018	Bond Future	9.30	Call	3,402.50000		3.40250		2,632.53000	2.63253	3,402.500	10.12	0.58	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.72	Put	1,353.20000		1.35320		0.00000	0.00000	1,353.200	10.41	0.29	342,499,329.82	10,640	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	1,303.52000		1.30352		1,772.19000	1.77219	1,303.520	10.43	0.28	0.00	0	3,200.00
R186	On 03/05/2018	Bond Future	10.14	Put	786.44000		0.78644		1,107.35000	1.10735	786.440	10.70	0.19	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			295.50062		295.50062		295.03586	295.03586			0.00	0.00	0	2,350.00
R197	On 03/05/2018	Bond Future			301.04001		301.04001		300.56651	300.56651			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

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
R202	On 01/02/2018	Bond Future			234.47238		234.47238		233.01701	233.01701		4.66	0.00	0.00	0	21,522.00
R202	On 03/05/2018	Bond Future			238.86770		238.86770		237.38511	237.38511		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			8.43765		100.60981		8.65533	99.74767		6.13	0.00	0.00	0	60,552.00
R2023	On 03/05/2018	Bond Future			8.49021		98.55909		8.72154	97.68086		6.43	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future	9.19	Put	602.92000		0.60292		857.07000	0.85707	602.920	6.61	0.25	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			9.51527		89.43238		9.74027	87.97874			0.00	4,471,619.00	50	70,848.00
R2030	On 03/05/2018	Bond Future			9.58416		91.10274		9.81729	89.62201			0.00	0.00	0	0.00
R2030	On 02/08/2018	Bond Future			9.65450		88.81675		9.89604	87.30994			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			9.68165		91.99833		9.90646	90.44069		13.65	0.00	4,599,916.50	50	46,234.00
R2032	On 01/02/2018	Bond Future	9.20	Call	548.35000		0.54835		285.36000	0.28536	548.350	13.04	0.22	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	729.50000		0.72950		395.88000	0.39588	729.500	13.12	0.28	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	948.76000		0.94876		535.85000	0.53585	948.760	13.19	0.33	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	1,073.36000		1.07336		617.99000	0.61799	1,073.360	13.23	0.36	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.74918		89.55945		9.98171	87.97275		14.98	0.00	0.00	0	0.00
R2032	On 02/08/2018	Bond Future			9.81565		91.25004		10.05589	89.63523		14.25	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			9.79744		96.31289		10.02220	94.59813			0.00	9,631,289.00	100	55,243.00
R2035	On 03/05/2018	Bond Future			9.86242		93.61140		10.09449	91.86469			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			9.88510		88.36968		10.10964	86.66420		15.97	0.00	5,302,180.80	60	53,670.00
R2037	On 01/02/2018	Bond Future	9.88	Call	2,008.72000		2.00872		1,275.30000	1.27530	2,008.720	15.86	0.51	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.32	Put	818.59000		0.81859		1,366.31000	1.36631	818.590	16.33	0.25	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.72	Put	306.02000		0.30602		574.88000	0.57488	306.020	16.76	0.11	0.00	0	2,000.00
R2037	On 03/05/2018	Bond Future			9.95296		90.02018		10.18469	88.28291		16.76	0.00	0.00	0	0.00
R2037	On 02/08/2018	Bond Future			10.02202		87.46336		10.26114	85.69516		16.71	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			7.42934		101.49183		7.61461	101.33760		0.99	0.00	1,118,439,966.60	11,020	30,645.00
R204	On 03/05/2018	Bond Future			7.38304		103.38745		7.64527	103.23035		0.78	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			9.96526		91.60150		10.18977	89.78298		16.61	0.00	168,729,963.00	1,842	27,812.00

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 03/05/2018	Bond Future			10.03330		93.31241		10.26496	91.45990		17.43	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future	9.00	Call	987.50000		0.98750		679.88000	0.67988	987.500	16.56	0.20	0.00	0	1,500.00
R2040	On 03/05/2018	Bond Future	10.00	Call	3,823.24000		3.82324		2,961.09000	2.96109	3,823.240	17.21	0.51	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			10.10255		90.56737		10.34156	88.68176		17.41	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			10.00440		88.59543		10.23392	86.72573		17.35	0.00	12,403,360.20	140	22,082.00
R2044	On 03/05/2018	Bond Future			10.07069		90.25015		10.30740	88.34553		18.21	0.00	0.00	0	0.00
R2044	On 02/08/2018	Bond Future			10.13807		87.57255		10.38218	85.63376		18.20	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			9.95979		92.33899		10.18426	90.45944		17.02	0.00	12,927,458.60	140	97,406.00
R2048	On 03/05/2018	Bond Future			10.02016		89.62677		10.25150	87.71200		18.78	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			7.86241		99.35125		8.09404	98.94579		2.30	0.00	0.00	0	45,501.00
R207	On 03/05/2018	Bond Future			7.92019		101.20687		8.18866	100.79387		2.20	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			8.11036		98.66701		8.33638	98.06650		3.85	0.00	19,733,402.00	200	34,841.00
R208	On 03/05/2018	Bond Future			8.16341		97.10855		8.41120	96.49682		3.90	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			9.73194		72.80034		9.95615	71.35918		16.10	0.00	8,372,039.10	115	153,453.00
R209	On 01/02/2018	Bond Future	9.32	Call	631.58000		0.63158		340.40000	0.34040	631.580	15.48	0.26	0.00	0	157.00
R209	On 01/02/2018	Bond Future	9.33	Call	649.50000		0.64950		351.52000	0.35152	649.500	15.49	0.27	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.52	Call	1,057.09000		1.05709		616.11000	0.61611	1,057.090	15.67	0.38	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.59	Put	2,176.49000		2.17649		3,118.60000	3.11860	2,176.490	15.73	0.58	0.00	0	377.00
R209	On 01/02/2018	Bond Future	9.75	Call	1,729.41000		1.72941		1,091.45000	1.09145	1,729.410	15.87	0.52	0.00	0	5,000.00
R209	On 01/02/2018	Bond Future	9.85	Put	1,317.59000		1.31759		2,032.69000	2.03269	1,317.590	15.96	0.42	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	9.87	Put	1,263.90000		1.26390		1,961.50000	1.96150	1,263.900	15.98	0.40	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.88	Put	1,237.78000		1.23778		1,926.67000	1.92667	1,237.780	15.99	0.40	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.89	Put	1,211.97000		1.21197		1,892.16000	1.89216	1,211.970	16.00	0.39	0.00	0	157.00
R209	On 01/02/2018	Bond Future	10.00	Put	954.68000		0.95468		1,541.12000	1.54112	954.680	16.10	0.33	0.00	0	7,488.00
R209	On 01/02/2018	Bond Future	10.10	Put	761.45000		0.76145		1,267.27000	1.26727	761.450	16.21	0.28	0.00	0	3,000.00
R209	On 01/02/2018	Bond Future	10.22	Put	573.01000		0.57301		989.77000	0.98977	573.010	16.34	0.22	0.00	0	739.00
R209	On 03/05/2018	Bond Future			9.79051		71.01073		10.02145	69.54258		17.71	0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future	9.75	Call	2,930.67000		2.93067		2,252.00000	2.25200	2,930.670	17.48	0.51	0.00	0	435.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 03/05/2018	Bond Future	10.00	Put	2,444.59000		2.44459	3,112.07000	3.11207	2,444.590		17.71	0.41	0.00	0	5,000.00
R209	On 03/05/2018	Bond Future	10.22	Put	1,916.39000		1.91639	2,482.52000	2.48252	1,916.390		17.96	0.34	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	1,053.91000		1.05391	1,420.29000	1.42029	1,053.910		18.53	0.22	0.00	0	435.00
R209	On 02/08/2018	Bond Future			9.84777		72.35115	10.08536	70.85680			16.90	0.00	0.00	0	0.00
R209	On 02/08/2018	Bond Future	9.66	Call	3,253.38000		3.25338	2,596.98000	2.59698	3,253.380		16.59	0.48	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	2,834.75000		2.83475	3,457.40000	3.45740	2,834.750		17.13	0.38	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	1,637.94000		1.63794	2,054.40000	2.05440	1,637.940		17.82	0.25	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.90292		70.59935	10.14757	69.07669			17.18	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	9.34	Call	2,822.92000		2.82292	2,262.67000	2.26267	2,822.920		16.36	0.40	0.00	0	435.00
R209	On 01/11/2018	Bond Future	9.94	Put	4,337.03000		4.33703	5,085.91000	5.08591	4,337.030		16.91	0.46	0.00	0	435.00
R209	On 01/11/2018	Bond Future	10.57	Put	2,759.57000		2.75957	3,305.61000	3.30561	2,759.570		17.54	0.33	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			184.71645		184.71645	184.38227	184.38227				0.00	0.00	0	2,159.00
R210	On 03/05/2018	Bond Future			185.75395		185.75395	185.41355	185.41355				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			150.14494		150.14494	150.08297	150.08297				0.00	0.00	0	4,967.00
R212	On 03/05/2018	Bond Future			152.95958		152.95958	152.89645	152.89645				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			9.57095		84.12594	9.79575	82.70986			13.43	0.00	10,095,112.80	120	58,838.00
R213	On 03/05/2018	Bond Future			9.63308		82.14765	9.86540	80.70512			14.71	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			9.90376		72.17695	10.12806	70.69438			16.96	0.00	328,621,653.35	4,553	49,252.00
R214	On 03/05/2018	Bond Future			9.96229		70.22901	10.19316	68.71879			18.72	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			23,560.93000		23,560.93000	23,867.70000	23,867.70000				0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future			23,955.15000		23,955.15000	24,251.99000	24,251.99000				0.00	0.00	0	0.00
SGD / R	On 18/12/2017	Foreign Exchange Future			9.87040		9.87040	9.98590	9.98590			38.98	0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future			10.02060		10.02060	10.13590	10.13590			17.77	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 18/06/2018		Foreign Exchange Future	10.17560	10.17560		10.29300	10.29300		16.31	0.00	0.00	0	0.00
SGD / R	On 17/09/2018		Foreign Exchange Future	10.33820	10.33820		10.45820	10.45820			0.00	0.00	0	0.00
SGD / R	On 14/06/2019		Foreign Exchange Future	11.33680	11.33680		11.47890	11.47890		16.44	0.00	0.00	0	0.00
TRY / R	On 18/12/2017		Foreign Exchange Future	3.43090	3.43090		3.46690	3.46690		34.35	0.00	0.00	0	0.00
TRY / R	On 19/03/2018		Foreign Exchange Future	3.38650	3.38650		3.42270	3.42270		14.96	0.00	0.00	0	433.00
TRY / R	On 18/06/2018		Foreign Exchange Future	3.33800	3.33800		3.36910	3.36910		14.06	0.00	0.00	0	0.00
TRY / R	On 17/09/2018		Foreign Exchange Future	3.28960	3.28960		3.32240	3.32240			0.00	0.00	0	0.00
TRY / R	On 14/06/2019		Foreign Exchange Future	3.31220	3.31220		3.33210	3.33210		15.72	0.00	0.00	0	0.00
ZMW / R	On 18/12/2017		Foreign Exchange Future	1.33390	1.33390		1.35450	1.35450			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018		Foreign Exchange Future	1.31270	1.31270		1.33360	1.33360			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018		Foreign Exchange Future	1.29410	1.29410		1.31430	1.31430			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018		Foreign Exchange Future	1.27700	1.27700		1.29690	1.29690			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 :											10,069,009,047.41	661,853	9 236 577.00	
Grand Total:											10,069,009,047.41	661,853	9 236 577.00	