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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 21/12/2017

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 21/12/2017	Any day expiry	12.72100	12.72100		12.63710	12.63710		18.04	0.00	2,811,341.00	221	0.00	
\$ / R	On 22/12/2017	Any day expiry	12.73100	12.73100		12.63710	12.63710		18.46	0.00	0.00	0	0.00	
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	769.09390	0.76909	863.29290	0.86329	769.094	37.22	1.00	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	0.00000	0.00000	0.00020	0.00000	0.000	38.57	0.00	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry	12.73110	12.73110		12.64520	12.64520		12.40	0.00	0.00	0	916.00	
\$ / R	On 28/12/2017	Any day expiry	12.72310	12.72310		12.64570	12.64570		12.08	0.00	0.00	0	0.00	
\$ / R	On 28/12/2017	Any day expiry	13.10	Put	390.44960	0.39045	466.26210	0.46626	390.450	16.33	0.90	0.00	0	100.00
\$ / R	On 28/12/2017	Any day expiry	13.56	Call	2.01440	0.00201	2.10050	0.00210	2.014	21.14	0.02	0.00	0	100.00
\$ / R	On 29/12/2017	Any day expiry	12.72480	12.72480		12.64630	12.64630		12.37	0.00	0.00	0	1,000.00	
\$ / R	On 29/12/2017	Any day expiry	14.50	Call	0.01430	0.00001	0.13080	0.00013	0.014	24.05	0.00	0.00	0	150.00
\$ / R	On 29/12/2017	Any day expiry	14.80	Call	0.00090	0.00000	0.05720	0.00006	0.001	23.73	0.00	0.00	0	200.00
\$ / R	On 02/01/2018	Any day expiry	12.73170	12.73170		12.64850	12.64850		12.39	0.00	0.00	0	0.00	
\$ / R	On 04/01/2018	Any day expiry	12.73510	12.73510		12.65160	12.65160		12.68	0.00	0.00	0	436.00	
\$ / R	On 08/01/2018	Any day expiry	12.74330	12.74330		12.66160	12.66160		12.98	0.00	0.00	0	0.00	
\$ / R	On 08/01/2018	Any day expiry	12.50	Put	58.67850	0.05868	85.79680	0.08580	58.679	13.41	0.25	65,016,888.00	20,000	0.00
\$ / R	On 08/01/2018	Any day expiry	13.25	Put	528.95700	0.52896	610.22700	0.61023	528.957	14.37	0.89	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 09/01/2018	Any day expiry			12.74530	12.74530		12.66410	12.66410		13.17	0.00	0.00	0	220.00
\$ / R	13.20	Put	On 09/01/2018	Any day expiry	487.96700	0.48797	566.00160	0.56600	487.967	14.71	0.85	0.00	0	2,000.00			
\$ / R	14.76	Call	On 09/01/2018	Any day expiry	0.47830	0.00048	0.48360	0.00048	0.478	22.68	0.00	0.00	0	1,000.00			
\$ / R	14.88	Call	On 09/01/2018	Any day expiry	0.36620	0.00037	0.38100	0.00038	0.366	23.23	0.00	0.00	0	1,000.00			
\$ / R			On 10/01/2018	Any day expiry	12.74730	12.74730	12.66660	12.66660		13.33	0.00	0.00	0	1,126.00			
\$ / R			On 12/01/2018	Any day expiry	12.75140	12.75140	12.67160	12.67160		13.60	0.00	0.00	0	241.00			
\$ / R			On 15/01/2018	Any day expiry	12.75750	12.75750	12.67910	12.67910		13.46	0.00	0.00	0	574.00			
\$ / R	12.72	Put	On 15/01/2018	Any day expiry	160.56090	0.16056	208.31630	0.20832	160.561	13.44	0.46	0.00	0	427.00			
\$ / R	12.83	Call	On 15/01/2018	Any day expiry	150.02190	0.15002	128.01640	0.12802	150.022	13.78	0.44	0.00	0	427.00			
\$ / R	13.50	Put	On 15/01/2018	Any day expiry	767.24560	0.76725	842.72500	0.84272	767.246	16.41	0.90	0.00	0	238.00			
\$ / R	13.75	Call	On 15/01/2018	Any day expiry	12.63200	0.01263	10.58860	0.01059	12.632	17.41	0.05	0.00	0	238.00			
\$ / R	14.12	Call	On 15/01/2018	Any day expiry	4.95730	0.00496	4.07190	0.00407	4.957	18.93	0.02	0.00	0	50,000.00			
\$ / R			On 16/01/2018	Any day expiry	12.75950	12.75950	12.68160	12.68160		13.57	0.00	0.00	0	500.00			
\$ / R			On 18/01/2018	Any day expiry	12.76360	12.76360	12.68660	12.68660		13.75	0.00	0.00	0	241.00			
\$ / R	13.90	Put	On 18/01/2018	Any day expiry	1,147.89860	1.14790	1,221.58540	1.22159	1,147.899	17.90	0.96	0.00	0	20,000.00			
\$ / R			On 19/01/2018	Any day expiry	12.76560	12.76560	12.68910	12.68910		13.84	0.00	0.00	0	0.00			
\$ / R	13.75	Put	On 19/01/2018	Any day expiry	1,002.84440	1.00284	1,075.58940	1.07559	1,002.844	17.41	0.93	429,561,290.88	36,000	0.00			
\$ / R			On 25/01/2018	Any day expiry	12.77790	12.77790	12.70230	12.70230		14.15	0.00	0.00	0	70.00			
\$ / R			On 31/01/2018	Any day expiry	12.78980	12.78980	12.71380	12.71380		14.25	0.00	19,277,250.00	1,500	144,845.00			
\$ / R	12.80	Put	On 31/01/2018	Any day expiry	248.90560	0.24891	296.50250	0.29650	248.906	14.25	0.50	0.00	0	25,000.00			
\$ / R	13.16	Put	On 31/01/2018	Any day expiry	493.53580	0.49354	555.41150	0.55541	493.536	15.50	0.70	0.00	0	19,500.00			
\$ / R	13.20	Put	On 31/01/2018	Any day expiry	524.63260	0.52463	587.66260	0.58766	524.633	15.64	0.72	313,776,796.18	34,122	0.00			
\$ / R	13.25	Put	On 31/01/2018	Any day expiry	564.38560	0.56439	628.74700	0.62875	564.386	15.81	0.74	0.00	0	107,000.00			
\$ / R	13.27	Put	On 31/01/2018	Any day expiry	580.54410	0.58054	645.40580	0.64541	580.544	15.88	0.75	0.00	0	2,883.00			
\$ / R	13.30	Put	On 31/01/2018	Any day expiry	605.04530	0.60505	670.62340	0.67062	605.045	15.99	0.76	0.00	0	40,904.00			
\$ / R	13.40	Put	On 31/01/2018	Any day expiry	688.80430	0.68880	755.89740	0.75590	688.804	16.33	0.80	0.00	0	168,000.00			
\$ / R	13.90	Call	On 31/01/2018	Any day expiry	27.14970	0.02715	25.27850	0.02528	27.150	17.45	0.08	17,790,420.10	17,000	42,000.00			
\$ / R	14.00	Call	On 31/01/2018	Any day expiry	21.78520	0.02179	20.62850	0.02063	21.785	17.66	0.07	0.00	0	23,300.00			
\$ / R	14.25	Call	On 31/01/2018	Any day expiry	12.92400	0.01292	12.45170	0.01245	12.924	18.29	0.04	0.00	0	29,000.00			
\$ / R			On 01/02/2018	Any day expiry	12.79180	12.79180	12.71570	12.71570		14.29	0.00	0.00	0	0.00			
\$ / R	12.57	Put	On 01/02/2018	Any day expiry	140.12630	0.14013	174.79770	0.17480	140.126	13.67	0.34	0.00	0	242.00			
\$ / R	13.04	Put	On 01/02/2018	Any day expiry	406.61120	0.40661	463.98230	0.46398	406.611	15.12	0.64	0.00	0	234.00			
\$ / R	13.15	Put	On 01/02/2018	Any day expiry	487.74720	0.48775	548.73820	0.54874	487.747	15.50	0.69	0.00	0	3,496.00			
\$ / R	15.22	Call	On 01/02/2018	Any day expiry	2.33420	0.00233	2.15150	0.00215	2.334	20.94	0.01	0.00	0	242.00			
\$ / R	15.52	Call	On 01/02/2018	Any day expiry	1.86140	0.00186	1.84320	0.00184	1.861	22.39	0.01	0.00	0	2,723.00			
\$ / R	15.79	Call	On 01/02/2018	Any day expiry	1.87080	0.00187	1.83820	0.00184	1.871	24.15	0.01	0.00	0	234.00			
\$ / R	15.88	Call	On 01/02/2018	Any day expiry	1.88070	0.00188	1.84340	0.00184	1.881	24.74	0.01	0.00	0	773.00			
\$ / R			On 06/02/2018	Any day expiry	12.80140	12.80140	12.72530	12.72530		14.31	0.00	0.00	0	0.00			
\$ / R	13.20	Put	On 06/02/2018	Any day expiry	532.75420	0.53275	593.38860	0.59339	532.754	15.64	0.70	0.00	0	35,000.00			
\$ / R	13.80	Put	On 06/02/2018	Any day expiry	1,043.76630	1.04377	1,114.99760	1.11500	1,043.766	17.28	0.88	0.00	0	35,000.00			
\$ / R			On 08/02/2018	Any day expiry	12.80520	12.80520	12.72910	12.72910		14.38	0.00	0.00	0	0.00			
\$ / R	13.16	Put	On 08/02/2018	Any day expiry	505.98050	0.50598	564.63640	0.56464	505.981	15.56	0.67	6,648,704.14	770	1,880.00			
\$ / R	13.86	Put	On 08/02/2018	Any day expiry	1,099.35710	1.09936	1,170.58600	1.17059	1,099.357	17.49	0.89	17,473,931.01	1,540	1,880.00			
\$ / R	15.05	Call	On 08/02/2018	Any day expiry	5.20400	0.00520	4.67830	0.00468	5.204	20.16	0.02	155,829.43	770	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 12/02/2018	Any day expiry		12.81290	12.81290		12.73680	12.73680		14.35	0.00	0.00	0	0.00
\$ / R	On 12/02/2018	Any day expiry	13.75	Put	999.06280	0.99906	1,068.08130	1.06808	999.063	17.16	0.85	0.00	0	20,000.00
\$ / R	On 12/02/2018	Any day expiry	13.90	Put	1,135.07010	1.13507	1,205.82540	1.20583	1,135.070	17.52	0.88	0.00	0	20,000.00
\$ / R	On 13/02/2018	Any day expiry		12.81490	12.81490		12.73870	12.73870		14.39	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry		12.81870	12.81870		12.74250	12.74250		14.44	0.00	0.00	0	10.00
\$ / R	On 16/02/2018	Any day expiry		12.82060	12.82060		12.74440	12.74440		14.48	0.00	0.00	0	0.00
\$ / R	On 16/02/2018	Any day expiry	14.20	Put	1,414.04770	1.41405	1,486.15020	1.48615	1,414.048	18.29	0.92	0.00	0	20,000.00
\$ / R	On 28/02/2018	Any day expiry		12.84370	12.84370		12.76730	12.76730		14.66	0.00	0.00	0	86,716.00
\$ / R	On 28/02/2018	Any day expiry	13.80	Call	90.27510	0.09028	81.35810	0.08136	90.275	17.26	0.18	0.00	0	8,500.00
\$ / R	On 28/02/2018	Any day expiry	14.18	Put	1,389.58410	1.38958	1,460.19240	1.46019	1,389.584	18.14	0.89	0.00	0	90,000.00
\$ / R	On 01/03/2018	Any day expiry		12.84560	12.84560		12.76920	12.76920		14.68	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry		12.84750	12.84750		12.77110	12.77110		14.71	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry	13.40	Put	715.17960	0.71518	775.86870	0.77587	715.180	16.29	0.71	0.00	0	100,000.00
\$ / R	On 15/03/2018	Any day expiry		12.87220	12.87220		12.79570	12.79570		14.80	0.00	0.00	0	5,397.00
\$ / R	On 19/03/2018	Foreign Exchange Future		12.87980	12.87980		12.80330	12.80330		14.90	0.00	1,645,098,214.60	127,727	994,798.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	56.93200	0.05693	71.78740	0.07179	56.932	13.26	0.13	0.00	0	228,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.13	Put	80.88560	0.08089	98.45180	0.09845	80.886	13.40	0.17	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.25	Put	108.74200	0.10874	0.00000	0.00000	108.742	13.54	0.22	20,882,746.50	7,500	3,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	141.71780	0.14172	168.54440	0.16854	141.718	13.77	0.26	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	155.11710	0.15512	183.35850	0.18336	155.117	13.86	0.28	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	191.96190	0.19196	223.73340	0.22373	191.962	14.06	0.32	15,492,557.06	3,750	26,250.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.57	Put	220.60400	0.22060	254.82170	0.25482	220.604	14.21	0.35	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Put	279.96780	0.27997	318.60770	0.31861	279.968	14.48	0.41	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Call	459.76780	0.45977	421.90770	0.42191	459.768	14.48	0.59	41,911,059.96	5,500	5,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.82	Put	341.70410	0.34170	384.53070	0.38453	341.704	14.74	0.46	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	410.33260	0.41033	458.05420	0.45805	410.333	15.01	0.51	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.95	Call	346.21750	0.34622	0.00000	0.00000	346.218	15.04	0.49	82,452,082.68	13,200	6,600.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	447.45140	0.44745	496.95540	0.49696	447.451	15.17	0.53	0.00	0	100,016.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Call	260.87400	0.26087	239.21340	0.23921	260.874	15.70	0.39	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Put	581.07400	0.58107	635.91340	0.63591	581.074	15.70	0.61	0.00	0	1,073.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.21	Put	588.12640	0.58813	643.20680	0.64321	588.126	15.72	0.61	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	595.21180	0.59521	650.53330	0.65053	595.212	15.75	0.62	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	616.66340	0.61666	672.68980	0.67269	616.663	15.83	0.63	0.00	0	45,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.32	Put	667.81570	0.66782	725.41210	0.72541	667.816	16.01	0.65	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.35	Call	219.98920	0.21999	201.72610	0.20173	219.989	16.09	0.34	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	712.82510	0.71283	771.68300	0.77168	712.825	16.17	0.67	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	728.05630	0.72806	787.31680	0.78732	728.056	16.22	0.68	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	805.81070	0.80581	866.70870	0.86671	805.811	16.49	0.71	0.00	0	17,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	185.61070	0.18561	170.00870	0.17001	185.611	16.49	0.29	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.52	Put	821.66770	0.82167	882.82010	0.88282	821.668	16.54	0.71	0.00	0	7,200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	885.69680	0.88570	948.16070	0.94816	885.697	16.73	0.73	0.00	0	200,389.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.66	Call	154.32360	0.15432	141.34800	0.14135	154.324	16.87	0.25	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.70	Call	147.30530	0.14731	134.99810	0.13500	147.305	16.96	0.24	0.00	0	25,150.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.74	Put	1,000.81680	1.00082	1,065.64840	1.06565	1,000.817	17.06	0.77	0.00	0	20,880.00

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\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	137.38900	0.13739	126.03030	0.12603	137.389	17.10	0.23	0.00	0	4,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.79	Call	132.69340	0.13269	121.78500	0.12178	132.693	17.17	0.22	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.84	Put	1,085.43330	1.08543	1,151.74020	1.15174	1,085.433	17.29	0.79	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	1,145.71740	1.14572	1,212.96170	1.21296	1,145.717	17.45	0.80	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Call	112.89050	0.11289	103.88660	0.10389	112.890	17.50	0.19	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Put	1,163.09050	1.16309	1,230.58660	1.23059	1,163.091	17.50	0.81	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.95	Put	1,180.52500	1.18052	1,248.26840	1.24827	1,180.525	17.54	0.81	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.98	Put	1,206.79420	1.20679	1,274.89680	1.27490	1,206.794	17.61	0.82	0.00	0	200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	104.18170	0.10418	96.01530	0.09602	104.182	17.66	0.18	0.00	0	11,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.02	Call	101.82550	0.10183	93.88630	0.09389	101.825	17.70	0.18	0.00	0	55.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05	Put	1,268.59950	1.26860	1,337.48970	1.33749	1,268.599	17.77	0.83	0.00	0	500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.07	Call	96.18260	0.09618	88.78620	0.08879	96.183	17.82	0.17	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.12	Call	90.87340	0.09087	83.59810	0.08360	90.873	17.93	0.16	0.00	0	4,951.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.16	Put	1,367.05300	1.36705	1,435.89780	1.43590	1,367.053	18.03	0.85	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	1,385.11590	1.38512	1,453.78100	1.45378	1,385.116	18.07	0.85	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Call	83.02560	0.08303	75.01590	0.07502	83.026	18.12	0.15	0.00	0	73.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.22	Put	1,420.96490	1.42096	1,489.70410	1.48970	1,420.965	18.14	0.86	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.42	Call	61.02710	0.06103	55.49000	0.05549	61.027	18.30	0.11	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.44	Call	59.32210	0.05932	53.97750	0.05398	59.322	18.32	0.11	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	58.48570	0.05849	53.23550	0.05324	58.486	18.33	0.11	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	1,665.45140	1.66545	1,737.06480	1.73706	1,665.451	18.36	0.90	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Call	54.46870	0.05447	49.67030	0.04967	54.469	18.37	0.10	0.00	0	10,490.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	1,674.66870	1.67467	1,746.37030	1.74637	1,674.669	18.37	0.90	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	1,693.13560	1.69314	1,765.00870	1.76501	1,693.136	18.39	0.90	0.00	0	850.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.54	Call	51.44180	0.05144	46.98400	0.04698	51.442	18.40	0.10	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.57	Call	49.27610	0.04928	45.06050	0.04506	49.276	18.43	0.09	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.60	Call	47.19630	0.04720	43.21370	0.04321	47.196	18.45	0.09	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	37.98180	0.03798	35.02070	0.03502	37.982	18.58	0.07	0.00	0	25,047.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	32.33830	0.03234	29.99230	0.02999	32.338	18.67	0.07	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	30.49260	0.03049	28.34420	0.02834	30.493	18.70	0.06	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	30.04680	0.03005	27.94610	0.02795	30.047	18.71	0.06	0.00	0	18,718.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.95	Call	28.32590	0.02833	26.40810	0.02641	28.326	18.74	0.06	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	26.30800	0.02631	24.60180	0.02460	26.308	18.79	0.05	3,519,700.06	5,052	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	22.34320	0.02234	21.04450	0.02104	22.343	18.88	0.05	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	17.85640	0.01786	16.99950	0.01700	17.856	19.00	0.04	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	13.21490	0.01321	14.11960	0.01412	13.215	19.17	0.03	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	12.44010	0.01244	13.83930	0.01384	12.440	19.20	0.03	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	12.13370	0.01213	13.37740	0.01338	12.134	19.51	0.03	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	11.67940	0.01168	12.66110	0.01266	11.679	20.04	0.03	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	10.76740	0.01077	11.17590	0.01118	10.767	21.41	0.02	1,440,989.23	5,052	13,176.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	10.41460	0.01041	10.57310	0.01057	10.415	22.11	0.02	0.00	0	225,000.00
\$ / R	On 29/03/2018	Any day expiry			12.89880	12.89880	12.82230	12.82230		14.94	0.00	0.00	0	1,199.00
\$ / R	On 24/04/2018	Any day expiry			12.94840	12.94840	12.87190	12.87190		15.01	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			12.95030	12.95030	12.87380	12.87380		15.01	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 25/04/2018	Any day expiry	15.00	Put	2,117.51800	2.11752	2,191.25690	2.19126	2,117.518	19.04	0.90	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	31.88960	0.03189	29.98470	0.02998	31.890	20.21	0.05	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			12.95980	12.95980	12.88330	12.88330		14.98	0.00	0.00	0	110.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	1,058.43350	1.05843	1,122.16740	1.12217	1,058.434	16.87	0.72	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	59.40040	0.05940	57.48290	0.05748	59.400	19.33	0.09	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	40.18500	0.04019	37.91690	0.03792	40.185	19.93	0.06	0.00	0	500.00
\$ / R	On 09/05/2018	Any day expiry			12.97700	12.97700	12.90040	12.90040		15.07	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	351.98660	0.35199	392.94410	0.39294	351.987	14.56	0.40	4,011,358.28	770	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	1,108.07220	1.10807	1,172.31890	1.17232	1,108.072	16.94	0.72	14,358,676.70	1,540	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	48.71520	0.04872	46.03890	0.04604	48.715	19.83	0.07	722,565.04	770	1,880.00
\$ / R	On 11/05/2018	Any day expiry			12.98080	12.98080	12.90420	12.90420		15.08	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			12.98650	12.98650	12.91000	12.91000		15.05	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	360.70330	0.36070	401.94630	0.40195	360.703	14.57	0.40	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	1,650.99700	1.65100	1,720.59030	1.72059	1,650.997	18.10	0.82	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	46.16690	0.04617	42.77180	0.04277	46.167	19.84	0.07	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			12.98840	12.98840	12.91190	12.91190		15.06	0.00	0.00	0	0.00
\$ / R	On 31/05/2018	Any day expiry			13.01890	13.01890	12.94230	12.94230		15.04	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,062.77050	1.06277	1,125.63900	1.12564	1,062.771	16.68	0.68	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	79.39380	0.07939	76.93010	0.07693	79.394	19.38	0.10	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	50.92710	0.05093	51.20780	0.05121	50.927	19.59	0.07	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.05320	13.05320	12.97660	12.97660		15.10	0.00	57,107,750.00	4,375	173,237.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	25.19230	0.02519	28.40940	0.02841	25.192	14.76	0.04	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	49.89300	0.04989	54.79280	0.05479	49.893	13.61	0.08	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	117.95990	0.11796	137.85920	0.13786	117.960	13.37	0.17	0.00	0	20,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	147.64090	0.14764	170.86730	0.17087	147.641	13.53	0.20	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	184.96030	0.18496	211.94480	0.21194	184.960	13.71	0.24	62,954,257.56	20,146	84,749.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	200.78500	0.20078	229.24510	0.22925	200.785	13.78	0.25	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	234.92920	0.23493	267.50970	0.26751	234.929	13.91	0.28	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	273.92810	0.27393	309.23100	0.30923	273.928	14.10	0.31	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	386.51190	0.38651	428.30580	0.42831	386.512	14.55	0.39	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	497.05470	0.49705	543.88450	0.54388	497.055	14.93	0.45	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	519.67940	0.51968	567.61970	0.56762	519.679	15.01	0.46	0.00	0	30,358.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	548.63080	0.54863	597.94130	0.59794	548.631	15.10	0.48	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	621.71470	0.62171	673.54320	0.67354	621.715	15.33	0.51	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	640.61910	0.64062	693.04910	0.69305	640.619	15.39	0.52	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	653.35710	0.65336	706.17920	0.70618	653.357	15.43	0.53	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	705.37690	0.70538	759.72250	0.75972	705.377	15.59	0.55	0.00	0	25,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	814.26540	0.81427	871.41280	0.87141	814.265	15.90	0.59	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	828.30610	0.82831	885.78300	0.88578	828.306	15.94	0.59	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	842.43840	0.84244	900.24000	0.90024	842.438	15.98	0.60	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	943.83530	0.94384	1,003.81340	1.00381	943.835	16.26	0.63	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,026.32350	1.02632	1,087.97840	1.08798	1,026.324	16.47	0.65	343,969,929.57	40,292	84,749.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,064.57840	1.06458	1,126.96060	1.12696	1,064.578	16.57	0.66	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,072.28350	1.07228	1,134.80640	1.13481	1,072.284	16.59	0.67	0.00	0	40,000.00

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	13.83	Put	1,087.75140	1.08775	1,150.55570	1.15056	1,087.751	16.63	0.67	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,095.51060	1.09551	1,158.45560	1.15846	1,095.511	16.65	0.67	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,142.44110	1.14244	1,206.19390	1.20619	1,142.441	16.77	0.68	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,222.00610	1.22201	1,287.01940	1.28702	1,222.006	16.96	0.70	0.00	0	6,130.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	1,303.14190	1.30314	1,369.32080	1.36932	1,303.142	17.16	0.72	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	1,427.54480	1.42754	1,495.28540	1.49529	1,427.545	17.45	0.74	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	188.01020	0.18801	180.27380	0.18027	188.010	17.90	0.21	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	164.36530	0.16437	158.00950	0.15801	164.365	18.16	0.19	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	152.62890	0.15263	146.95310	0.14695	152.629	18.31	0.18	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	122.57780	0.12258	118.60420	0.11860	122.578	18.74	0.15	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	119.95180	0.11995	116.12230	0.11612	119.952	18.78	0.14	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	113.25180	0.11325	109.78880	0.10979	113.252	18.90	0.14	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	106.96560	0.10697	103.84390	0.10384	106.966	19.01	0.13	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	97.56960	0.09757	94.94850	0.09495	97.570	19.20	0.12	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	92.89920	0.09290	90.52240	0.09052	92.899	19.30	0.11	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	90.97580	0.09098	88.69940	0.08870	90.976	19.34	0.11	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	75.21830	0.07522	74.26950	0.07427	75.218	19.66	0.09	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	56.86600	0.05687	58.12750	0.05813	56.866	20.05	0.07	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	48.28150	0.04828	50.48460	0.05048	48.281	20.27	0.06	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	47.22440	0.04722	49.53680	0.04954	47.224	20.31	0.06	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	44.52550	0.04453	47.11310	0.04711	44.526	20.39	0.06	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	43.55750	0.04356	46.24030	0.04624	43.558	20.42	0.06	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	39.61840	0.03962	42.67750	0.04268	39.618	20.56	0.05	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	32.62940	0.03263	35.41840	0.03542	32.629	20.84	0.04	11,591,813.79	20,146	84,749.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	30.41170	0.03041	32.83860	0.03284	30.412	20.87	0.04	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	24.68290	0.02468	26.87190	0.02687	24.683	20.87	0.03	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.28	Call	23.00810	0.02301	25.11860	0.02512	23.008	20.87	0.03	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	20.79840	0.02080	22.79810	0.02280	20.798	20.87	0.03	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			13.07410	13.07410	12.99720	12.99720		15.11	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,066.70510	1.06671	1,129.22560	1.12923	1,066.705	16.54	0.65	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	96.91600	0.09692	94.55410	0.09455	96.916	19.42	0.12	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	71.10580	0.07111	70.70180	0.07070	71.106	20.10	0.09	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			13.07970	13.07970	13.00280	13.00280		15.17	0.00	0.00	0	100.00
\$ / R	On 20/07/2018	Any day expiry	13.11310		13.11310	13.11310	13.03610	13.03610		15.17	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry	13.12050		13.12050	13.12050	13.04350	13.04350		15.16	0.00	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.19	Put	1,374.47860	1.37448	1,440.75550	1.44076	1,374.479	17.15	0.70	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	1,588.83120	1.58883	1,656.54180	1.65654	1,588.831	17.61	0.74	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.72	Call	115.23440	0.11523	112.93980	0.11294	115.234	19.35	0.13	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	102.15070	0.10215	100.76690	0.10077	102.151	19.71	0.11	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			13.12240	13.12240	13.04530	13.04530		15.16	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			13.13350	13.13350	13.05640	13.05640		15.23	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,070.59860	1.07060	1,132.52900	1.13253	1,070.599	16.40	0.63	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	115.04200	0.11504	114.22630	0.11423	115.042	19.41	0.12	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	88.60910	0.08861	89.99390	0.08999	88.609	20.21	0.10	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R			On 07/08/2018	Any day expiry										
					13.14650	13.14650	13.06940	13.06940		15.22	0.00	0.00	0	0.00
\$ / R	12.32	Put	On 07/08/2018	Any day expiry	238.71050	0.23871	269.80550	0.26981	238.710	13.86	0.26	2,623,122.73	770	1,880.00
\$ / R	13.86	Put	On 07/08/2018	Any day expiry	1,116.10700	1.11611	1,178.61960	1.17862	1,116.107	16.48	0.63	12,819,879.36	1,540	1,880.00
\$ / R	16.18	Call	On 07/08/2018	Any day expiry	101.80100	0.10180	102.63610	0.10264	101.801	19.96	0.11	1,098,875.74	770	1,880.00
\$ / R			On 13/08/2018	Any day expiry	13.15770	13.15770	13.08050	13.08050		15.21	0.00	0.00	0	70.00
\$ / R			On 31/08/2018	Any day expiry	13.19110	13.19110	13.11380	13.11380		15.27	0.00	0.00	0	1,336.00
\$ / R	13.80	Put	On 31/08/2018	Any day expiry	1,073.78980	1.07379	1,135.19240	1.13519	1,073.790	16.28	0.60	0.00	0	1,000.00
\$ / R	16.05	Call	On 31/08/2018	Any day expiry	131.48590	0.13149	131.34180	0.13134	131.486	19.56	0.13	0.00	0	500.00
\$ / R	16.57	Call	On 31/08/2018	Any day expiry	105.03690	0.10504	106.32060	0.10632	105.037	20.45	0.10	0.00	0	500.00
\$ / R			On 17/09/2018	Foreign Exchange Future	13.22260	13.22260	13.14520	13.14520		15.24	0.00	0.00	0	4,897.00
\$ / R	11.00	Put	On 17/09/2018	Foreign Exchange Future	36.17970	0.03618	42.13870	0.04214	36.180	13.71	0.05	0.00	0	750.00
\$ / R	11.75	Put	On 17/09/2018	Foreign Exchange Future	115.01830	0.11502	132.38120	0.13238	115.018	13.44	0.14	0.00	0	73,314.00
\$ / R	12.61	Put	On 17/09/2018	Foreign Exchange Future	371.01140	0.37101	411.03430	0.41103	371.011	14.24	0.33	0.00	0	5,300.00
\$ / R	12.65	Put	On 17/09/2018	Foreign Exchange Future	388.90810	0.38891	429.83520	0.42984	388.908	14.31	0.34	0.00	0	1,550.00
\$ / R	12.85	Put	On 17/09/2018	Foreign Exchange Future	485.12960	0.48513	530.39670	0.53040	485.130	14.65	0.39	0.00	0	750.00
\$ / R	13.25	Put	On 17/09/2018	Foreign Exchange Future	709.07180	0.70907	761.72520	0.76173	709.072	15.32	0.48	0.00	0	73,314.00
\$ / R	13.36	Put	On 17/09/2018	Foreign Exchange Future	777.12490	0.77712	831.54630	0.83155	777.125	15.50	0.50	0.00	0	2,179.00
\$ / R	13.65	Call	On 17/09/2018	Foreign Exchange Future	541.58520	0.54159	522.74560	0.52275	541.585	15.97	0.44	0.00	0	1,464.00
\$ / R	15.97	Call	On 17/09/2018	Foreign Exchange Future	153.54640	0.15355	150.60950	0.15061	153.546	19.31	0.15	0.00	0	5,300.00
\$ / R	16.04	Call	On 17/09/2018	Foreign Exchange Future	148.99460	0.14899	146.24310	0.14624	148.995	19.43	0.14	0.00	0	1,550.00
\$ / R	16.08	Call	On 17/09/2018	Foreign Exchange Future	146.47860	0.14648	143.82980	0.14383	146.479	19.50	0.14	0.00	0	2,179.00
\$ / R	16.14	Call	On 17/09/2018	Foreign Exchange Future	142.81810	0.14282	140.31640	0.14032	142.818	19.60	0.14	0.00	0	750.00
\$ / R	16.29	Call	On 17/09/2018	Foreign Exchange Future	134.23450	0.13423	132.07350	0.13207	134.235	19.86	0.13	0.00	0	73,314.00
\$ / R			On 28/09/2018	Any day expiry	13.24310	13.24310	13.16550	13.16550		15.32	0.00	0.00	0	1,295.00
\$ / R	13.80	Put	On 28/09/2018	Any day expiry	1,076.03750	1.07604	1,136.63790	1.13664	1,076.038	16.19	0.59	0.00	0	1,000.00
\$ / R	16.25	Call	On 28/09/2018	Any day expiry	146.50260	0.14650	145.43720	0.14544	146.503	19.69	0.14	0.00	0	500.00
\$ / R	16.80	Call	On 28/09/2018	Any day expiry	118.57170	0.11857	118.93500	0.11893	118.572	20.62	0.11	0.00	0	500.00
\$ / R			On 25/10/2018	Any day expiry	13.29310	13.29310	13.21470	13.21470		15.35	0.00	0.00	0	70.00
\$ / R			On 29/10/2018	Any day expiry	13.30050	13.30050	13.22190	13.22190		15.33	0.00	0.00	0	225.00
\$ / R			On 31/10/2018	Any day expiry	13.30420	13.30420	13.22560	13.22560		15.34	0.00	0.00	0	0.00
\$ / R	13.80	Put	On 31/10/2018	Any day expiry	1,078.13410	1.07813	1,139.05020	1.13905	1,078.134	16.09	0.57	0.00	0	1,000.00
\$ / R	16.47	Call	On 31/10/2018	Any day expiry	164.73710	0.16474	162.23900	0.16224	164.737	19.82	0.14	0.00	0	500.00
\$ / R	17.02	Call	On 31/10/2018	Any day expiry	136.45070	0.13645	134.85290	0.13485	136.451	20.72	0.12	0.00	0	500.00
\$ / R			On 05/11/2018	Any day expiry	13.31350	13.31350	13.23470	13.23470		15.32	0.00	0.00	0	0.00
\$ / R	11.90	Put	On 05/11/2018	Any day expiry	161.19890	0.16120	186.39160	0.18639	161.199	13.46	0.17	1,741,536.72	770	1,880.00
\$ / R	13.86	Put	On 05/11/2018	Any day expiry	1,120.04910	1.12005	1,181.69360	1.18169	1,120.049	16.16	0.58	11,807,167.68	1,540	1,880.00
\$ / R	16.81	Call	On 05/11/2018	Any day expiry	150.64660	0.15065	148.62570	0.14863	150.647	20.34	0.13	1,322,049.96	770	1,880.00
\$ / R			On 13/11/2018	Any day expiry	13.32830	13.32830	13.24930	13.24930		15.39	0.00	0.00	0	70.00
\$ / R			On 30/11/2018	Any day expiry	13.35980	13.35980	13.28020	13.28020		15.37	0.00	0.00	0	0.00
\$ / R	13.80	Put	On 30/11/2018	Any day expiry	1,079.71200	1.07971	1,141.02890	1.14103	1,079.712	16.01	0.55	0.00	0	1,000.00
\$ / R	16.70	Call	On 30/11/2018	Any day expiry	179.27450	0.17927	178.13580	0.17814	179.275	19.98	0.15	0.00	0	500.00
\$ / R	17.31	Call	On 30/11/2018	Any day expiry	148.55180	0.14855	145.89100	0.14589	148.552	20.96	0.12	0.00	0	500.00
\$ / R			On 11/12/2018	Any day expiry	13.38010	13.38010	13.30020	13.30020		15.41	0.00	0.00	0	0.00
\$ / R	13.65	Put	On 11/12/2018	Any day expiry	979.42340	0.97942	1,039.25890	1.03926	979.423	15.77	0.52	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 11/12/2018	Any day expiry	15.69	Call	275.55940	0.27556	270.10800	0.27011	275.559	18.43	0.22	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			13.38570	13.38570	13.30570	13.30570		15.41	0.00	294,485,400.00	22,000	11,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.96	Put	571.40880	0.57141	621.85580	0.62186	571.409	14.72	0.38	0.00	0	23,443.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.24	Call	160.95450	0.16095	161.73520	0.16174	160.955	20.66	0.13	0.00	0	23,443.00
\$ / R	On 31/12/2018	Any day expiry			13.41740	13.41740	13.33760	13.33760		15.44	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,083.55640	1.08356	1,144.90700	1.14491	1,083.556	15.99	0.54	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	195.92630	0.19593	194.91630	0.19492	195.926	20.18	0.15	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	155.83590	0.15584	153.54380	0.15354	155.836	20.92	0.12	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			13.50170	13.50170	13.42370	13.42370		15.77	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.56500	13.56500	13.48820	13.48820		15.93	0.00	14,894,370.00	1,098	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			13.73350	13.73350	13.66040	13.66040		16.37	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.08220	14.08220	14.01640	14.01640		16.85	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	317.82760	0.31783	303.54540	0.30355	317.828	21.74	0.16	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			14.48810	14.48810	14.41810	14.41810		17.32	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			14.59190	14.59190	14.52030	14.52030		17.42	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			14.70020	14.70020	14.62690	14.62690		17.51	0.00	0.00	0	0.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			12.87980	12.87980	12.80330	12.80330		14.90	0.00	0.00	0	439.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.05320	13.05320	12.97660	12.97660		15.10	0.00	0.00	0	86.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			13.22260	13.22260	13.14520	13.14520		15.24	0.00	0.00	0	0.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			13.38570	13.38570	13.30570	13.30570		15.41	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			13.73350	13.73350	13.66040	13.66040		16.37	0.00	0.00	0	0.00
£ / R	On 31/01/2018	Any day expiry			17.11400	17.11400	17.08190	17.08190		15.07	0.00	0.00	0	10.00
£ / R	On 01/03/2018	Any day expiry			17.20410	17.20410	17.17140	17.17140		15.68	0.00	0.00	0	17.00
£ / R	On 15/03/2018	Any day expiry			17.24740	17.24740	17.21400	17.21400		15.84	0.00	0.00	0	38.00
£ / R	On 19/03/2018	Foreign Exchange Future			17.25970	17.25970	17.22620	17.22620		15.81	0.00	7,922,202.30	459	208,780.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	404.35710	0.40436	421.82780	0.42183	404.357	15.62	0.41	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	19.00	Call	114.84590	0.11485	112.49230	0.11249	114.846	18.11	0.15	0.00	0	1,500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	34.80990	0.03481	34.13270	0.03413	34.810	18.93	0.05	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future			17.55010	17.55010	17.51790	17.51790		16.14	0.00	175,501.00	10	7,360.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	763.61050	0.76361	789.41810	0.78942	763.611	16.11	0.47	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	155.85380	0.15585	158.14600	0.15815	155.854	18.77	0.14	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future			17.83860	17.83860	17.80600	17.80600		16.08	0.00	32,002,448.40	1,794	5,050.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.72790	18.72790	18.70160	18.70160		16.11	0.00	0.00	0	0.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.11420	0.11420	0.11376	0.11376		16.35	0.00	0.00	0	195.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.11636	0.11636	0.11592	0.11592		16.20	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.11856	0.11856	0.11812	0.11812			0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12876	0.12876	0.12844	0.12844		23.35	0.00	0.00	0	0.00
€ / R	On 27/12/2017	Any day expiry			15.11230	15.11230	15.00050	15.00050		11.76	0.00	0.00	0	800.00
€ / R	On 30/01/2018	Any day expiry			15.21480	15.21480	15.11270	15.11270		13.26	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry			15.22990	15.22990	15.12730	15.12730		13.44	0.00	0.00	0	151,647.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 31/01/2018	Any day expiry	15.80	Put	674.65000		0.67465		764.23580	0.76424	674.650	14.93	0.76	0.00	0	193,000.00
€ / R	On 31/01/2018	Any day expiry	16.50	Call	26.71190		0.02671		21.98370	0.02198	26.712	16.21	0.07	0.00	0	15,150.00
€ / R	On 15/02/2018	Any day expiry			15.27780		15.27780		15.17480	15.17480		13.73	0.00	0.00	0	44.00
€ / R	On 28/02/2018	Any day expiry			15.31930		15.31930		15.21580	15.21580		13.82	0.00	0.00	0	96,361.00
€ / R	On 28/02/2018	Any day expiry	16.41	Put	1,187.23260		1.18723		1,281.85160	1.28185	1,187.233	16.16	0.83	0.00	0	114,748.00
€ / R	On 15/03/2018	Any day expiry			15.36680		15.36680		15.26270	15.26270		14.08	0.00	0.00	0	63.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.37950		15.37950		15.27520	15.27520		14.16	0.00	180,955,197.00	11,766	234,625.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	261.50810		0.26151		312.39790	0.31240	261.508	13.60	0.36	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	283.58260		0.28358		336.48400	0.33648	283.583	13.68	0.38	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.39	Put	1,161.58390		1.16158		1,253.26670	1.25327	1,161.584	16.17	0.78	0.00	0	174,600.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	134.45110		0.13445		123.67400	0.12367	134.451	16.37	0.20	0.00	0	643.00
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	79.19120		0.07919		71.85190	0.07185	79.191	17.23	0.13	0.00	0	620.00
€ / R	On 29/03/2018	Any day expiry			15.41160		15.41160		15.30800	15.30800		14.18	0.00	0.00	0	3.00
€ / R	On 18/06/2018	Foreign Exchange Future			15.68040		15.68040		15.57580	15.57580		14.32	0.00	0.00	0	8,115.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	51.07280		0.05107		57.33410	0.05733	51.073	13.44	0.07	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	63.83790		0.06384		71.11390	0.07111	63.838	12.91	0.09	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	401.15110		0.40115		458.18010	0.45818	401.151	13.70	0.37	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,139.51270		1.13951		1,223.55280	1.22355	1,139.513	15.49	0.65	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	92.12650		0.09213		89.32390	0.08932	92.126	18.30	0.10	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	21.48020		0.02148		13.85610	0.01386	21.480	19.44	0.03	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.98580		15.98580		15.87950	15.87950		14.50	0.00	799,290.00	50	5,417.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	137.14400		0.13714		155.33210	0.15533	137.144	13.13	0.14	0.00	0	161,971.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	714.94190		0.71494		782.34270	0.78234	714.942	14.31	0.45	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.00	Put	802.18170		0.80218		872.70160	0.87270	802.182	14.50	0.48	0.00	0	37,204.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	155.82940		0.15583		156.09080	0.15609	155.829	19.19	0.13	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	21.63	Call	74.32600		0.07433		70.59150	0.07059	74.326	21.56	0.06	0.00	0	37,204.00
€ / R	On 14/12/2018	Foreign Exchange Future			16.28680		16.28680		16.17650	16.17650		14.62	0.00	32,508,452.80	1,996	2,926.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.93620		16.93620		16.83410	16.83410		15.53	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			95.30000		95.30000		95.18000	95.18000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			92.32000		92.32000		92.19000	92.19000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			91.08000		91.08000		90.94000	90.94000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			93.24000		93.24000		93.08000	93.08000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			97.01000		97.01000		96.84000	96.84000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			95.58000		95.58000		95.41000	95.41000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			97.65000		97.65000		97.45000	97.45000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			101.35000		101.35000		101.14000	101.14000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			101.70000		101.70000		101.48000	101.48000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			96.97000		96.97000		96.73000	96.73000			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			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	99.72000			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.88000		99.88000		99.89000	99.89000			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			100.02000		100.02000		100.04000	100.04000			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
1Y STND	On 20/12/2018	Interest Rate Swap	100.47000	100.47000	100.47000	100.51000	100.51000				0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap	99.49000	99.49000	99.49000	99.54000	99.54000				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	98.57000	98.57000	98.57000	98.58000	98.58000				0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.49000	98.49000	98.49000	98.51000	98.51000				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.86000	98.86000	98.86000	98.89000	98.89000				0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.24000	99.24000	99.24000	99.28000	99.28000				0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.62000	99.62000	99.62000	99.67000	99.67000				0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	100.01000	100.01000	100.01000	100.08000	100.08000				0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap	100.95000	100.95000	100.95000	101.05000	101.05000				0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap	98.71000	98.71000	98.71000	98.82000	98.82000				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	96.17000	96.17000	96.17000	96.23000	96.23000				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.39000	95.39000	95.39000	95.46000	95.46000				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	94.59000	94.59000	94.59000	94.67000	94.67000				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	94.76000	94.76000	94.76000	94.85000	94.85000				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.95000	96.95000	96.95000	97.05000	97.05000				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	97.08000	97.08000	97.08000	97.19000	97.19000				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	98.26000	98.26000	98.26000	98.37000	98.37000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	100.45000	100.45000	100.45000	100.57000	100.57000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	101.69000	101.69000	101.69000	101.81000	101.81000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	96.82000	96.82000	96.82000	96.95000	96.95000				0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	566.93100	566.93100	566.93100	566.61200	566.61200				0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	577.52300	577.52300	577.52300	577.20100	577.20100				0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	652.89400	652.89400	652.89400	653.64500	653.64500				0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	665.09200	665.09200	665.09200	665.86000	665.86000				0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	588.07800	588.07800	588.07800	590.50600	590.50600				0.00	0.00	0	780.00
ALBI	On 03/05/2018	Index Future	599.06500	599.06500	599.06500	601.54100	601.54100				0.00	0.00	0	0.00
AU\$ / R	On 27/12/2017	Any day expiry	9.78700	9.78700	9.78700	9.70220	9.70220			11.07	0.00	0.00	0	0.00
AU\$ / R	On 15/01/2018	Any day expiry	9.80760	9.80760	9.80760	9.72860	9.72860			12.40	0.00	0.00	0	5.00
AU\$ / R	On 28/02/2018	Any day expiry	9.87220	9.87220	9.87220	9.79470	9.79470			13.39	0.00	0.00	0	46.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	9.89910	9.89910	9.89910	9.82140	9.82140			13.58	0.00	77,123,888.10	7,791	17,243.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.03100	10.03100	10.03100	9.95330	9.95330			13.86	0.00	0.00	0	5,012.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	10.16120	10.16120	10.16120	10.08290	10.08290			13.78	0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.28600	10.28600	10.28600	10.20630	10.20630			13.81	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.55220	10.55220	10.55220	10.47760	10.47760			13.59	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	10.12340	10.12340	10.12340	9.97820	9.97820			13.91	0.00	0.00	0	250.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	10.26900	10.26900	10.26900	10.12340	10.12340			15.10	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
CHF / R	On 19/03/2018	Foreign Exchange Future	13.11030		13.11030		13.08580	13.08580		13.69	0.00	0.00	0	1,215.00
CHF / R	On 18/06/2018	Foreign Exchange Future	13.38220		13.38220		13.35900	13.35900		14.06	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.65660		13.65660		13.63440	13.63440			0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.77320		14.77320		14.76220	14.76220		15.18	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	1.94990		1.94990		1.93690	1.93690		14.61	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.96520		1.96520		1.95240	1.95240		14.67	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.98000		1.98000		1.96710	1.96710			0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.02580		2.02580		2.01360	2.01360		15.61	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future	2.07380		2.07380		2.05900	2.05900		15.33	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.11520		2.11520		2.10050	2.10050		15.73	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.15740		2.15740		2.14210	2.14210			0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.38500		2.38500		2.37180	2.37180		16.52	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	10.82644		78.17227		10.75141	78.62771			0.00	0.00	0	9,466.00
ES33	On 03/05/2018	Bond Future	10.92699		75.84118		10.84929	76.30549			0.00	0.00	0	0.00
ES33	On 02/08/2018	Bond Future	11.02751		77.27088		10.94710	77.74391			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	11.11044		80.61856		11.02017	81.23466			0.00	0.00	0	7,957.00
ES42	On 03/05/2018	Bond Future	11.21405		77.86336		11.12050	78.49140			0.00	0.00	0	0.00
ES42	On 02/08/2018	Bond Future	11.31591		79.33103		11.21911	79.97088			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	586.63900		586.63900		588.98200	588.98200			0.00	0.00	0	783.00
GOVI	On 03/05/2018	GOVI	597.59900		597.59900		599.98900	599.98900			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
HK\$/R	On 19/03/2018	Foreign Exchange Future		1.64950	1.64950		1.63940	1.63940		14.86	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future		1.67390	1.67390		1.66400	1.66400		14.74	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.69750	1.69750		1.68760	1.68760			0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.83870	1.83870		1.83030	1.83030		16.80	0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future		129.42921	129.42921		129.42612	129.42612			0.00	0.00	0	1,070.00
I2025	On 03/05/2018	Bond Future		131.85541	131.85541		131.85328	131.85328			0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future		134.31921	134.31921		134.31778	134.31778			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		100.14768	100.14768		100.14511	100.14511			0.00	0.00	0	1,370.00
I2029	On 03/05/2018	Bond Future		101.00704	101.00704		101.00507	101.00507			0.00	0.00	0	0.00
I2029	On 02/08/2018	Bond Future		102.92840	102.92840		102.92702	102.92702			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		104.48640	104.48640		103.94645	103.94645			0.00	0.00	0	5,283.00
I2033	On 03/05/2018	Bond Future		105.35715	105.35715		104.80773	104.80773			0.00	0.00	0	0.00
I2033	On 02/08/2018	Bond Future		107.36133	107.36133		106.80206	106.80206			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		126.08030	126.08030		126.07711	126.07711			0.00	0.00	0	19,692.00
I2038	On 03/05/2018	Bond Future		128.44382	128.44382		128.44142	128.44142			0.00	0.00	0	0.00
I2038	On 02/08/2018	Bond Future		130.83711	130.83711		130.83546	130.83546			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		122.25577	122.25577		120.33225	120.33225			0.00	0.00	0	21,177.00
I2046	On 03/05/2018	Bond Future		122.94785	122.94785		120.98923	120.98923			0.00	0.00	0	0.00
I2046	On 02/08/2018	Bond Future		125.28669	125.28669		123.29131	123.29131			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		127.28983	127.28983		126.44832	126.44832			0.00	0.00	0	24,012.00
I2050	On 03/05/2018	Bond Future		129.67586	129.67586		128.81958	128.81958			0.00	0.00	0	0.00
I2050	On 02/08/2018	Bond Future		130.40958	130.40958		129.53772	129.53772			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		249.69900	249.69900		249.12000	249.12000			0.00	0.00	0	879.00
IGOV	On 03/05/2018	Index Future		254.38000	254.38000		253.79200	253.79200			0.00	0.00	0	269.00
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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 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 19/03/2018	Foreign Exchange Future			0.12330		0.12330		0.12240	0.12240			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.12290		0.12290		0.12210	0.12210			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future			0.12290		0.12290		0.12200	0.12200			0.00	0.00	0	562.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.11960		0.11960		0.11880	0.11880			0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.54310		1.54310		1.53760	1.53760		15.37	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.56860		1.56860		1.56290	1.56290		15.22	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.59440		1.59440		1.58840	1.58840			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.67350		1.67350		1.67040	1.67040		14.16	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			9.01930		9.01930		8.92630	8.92630		14.30	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			9.13390		9.13390		9.04070	9.04070		14.67	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			9.24780		9.24780		9.15370	9.15370			0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.97930		9.97930		9.89230	9.89230		14.95	0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.28260		1.28260		1.27670	1.27670			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.29310		1.29310		1.28710	1.28710			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.30390		1.30390		1.29800	1.29800			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.39650		1.39650		1.39160	1.39160			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.34010		1.34010		1.34550	1.34550			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.34450		1.34450		1.35000	1.35000			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.34910		1.34910		1.35460	1.35460			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.19410		1.19410		1.19310	1.19310			0.00	0.00	0	15.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.20130		1.20130		1.20030	1.20030			0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.20900		1.20900		1.20800	1.20800			0.00	0.00	0	0.00
R186	On 01/02/2018	Bond Future			8.70286		112.28544		8.68304	112.41496		9.21	0.00	1,452,973,593.60	12,940	111,067.00
R186	On 01/02/2018	Bond Future	7.75	Call	36.09000		0.03609		42.82000	0.04282	36.090	8.62	0.03	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	819.85000		0.81985		882.35000	0.88235	819.850	9.07	0.36	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	1,249.27000		1.24927		1,207.20000	1.20720	1,249.270	9.21	0.46	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.00	Put	657.61000		0.65761		635.21000	0.63521	657.610	9.39	0.29	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	313.50000		0.31350		303.45000	0.30345	313.500	9.57	0.16	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.65	Put	78.76000		0.07876		76.93000	0.07693	78.760	9.86	0.05	0.00	0	1,950.00
R186	On 03/05/2018	Bond Future			8.75286		114.38327		8.73209	114.51571		9.55	0.00	0.00	0	200.00
R186	On 03/05/2018	Bond Future	9.30	Call	4,739.33000		4.73933		4,841.80000	4.84180	4,739.330	9.93	0.70	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.72	Put	737.21000		0.73721		719.97000	0.71997	737.210	10.23	0.19	0.00	0	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	705.92000		0.70592		689.39000	0.68939	705.920	10.25	0.18	0.00	0	3,200.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 03/05/2018	Bond Future	10.14	Put	358.33000	0.35833		349.53000	0.34953	358.330	10.25	0.10	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			296.62039	296.62039		296.46129	296.46129				0.00	0.00	0	2,350.00
R197	On 03/05/2018	Bond Future			302.18068	302.18068		302.02092	302.02092				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			235.39807	235.39807		235.39142	235.39142			4.66	0.00	0.00	0	21,519.00
R202	On 03/05/2018	Bond Future			239.81088	239.81088		239.80597	239.80597			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			8.03199	102.24183		8.04782	102.17752			5.79	0.00	0.00	0	60,572.00
R2023	On 03/05/2018	Bond Future			8.05909	100.22212		8.07579	100.15706			6.05	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future	9.19	Put	251.17000	0.25117		262.65000	0.26265	251.170	6.46	0.13	0.00	0.00	0	2,500.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R2030	On 01/02/2018	Bond Future			9.27602	91.01449		9.23094	91.31688				0.00	0.00	0	71,608.00
R2030	On 03/05/2018	Bond Future			9.33627	92.71500		9.28954	93.02337				0.00	0.00	0	0.00
R2030	On 02/08/2018	Bond Future			9.39783	90.45708		9.34938	90.77133				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			9.45246	93.62745		9.40239	93.98901			13.17	0.00	0.00	0	46,184.00
R2032	On 01/02/2018	Bond Future	9.20	Call	916.58000	0.91658		1,063.63000	1.06363	916.580	13.13	0.34	0.00	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	1,188.70000	1.18870		1,360.95000	1.36095	1,188.700	13.22	0.41	0.00	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	1,508.28000	1.50828		1,705.65000	1.70565	1,508.280	13.32	0.47	0.00	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	1,685.22000	1.68522		1,894.80000	1.89480	1,685.220	13.37	0.51	0.00	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.51216	91.21954		9.46036	91.58823			14.41	0.00	0.00	0	0.00
R2032	On 02/08/2018	Bond Future			9.57095	92.93912		9.51741	93.31478			13.68	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			9.63411	97.58995		9.55874	98.18826				0.00	0.00	0	55,143.00
R2035	On 03/05/2018	Bond Future			9.69379	94.91284		9.61596	95.52287				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			9.73241	89.55954		9.64690	90.23681			15.56	0.00	179,119,080.00	2,000	53,670.00
R2037	On 01/02/2018	Bond Future	9.88	Call	2,554.50000	2.55450		3,003.26000	3.00326	2,554.500	15.99	0.60	0.00	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.32	Put	480.20000	0.48020		387.14000	0.38714	480.200	16.48	0.17	0.00	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.72	Put	142.93000	0.14293		111.38000	0.11138	142.930	16.68	0.06	0.00	0.00	0	2,000.00
R2037	On 03/05/2018	Bond Future			9.79539	91.23281		9.70716	91.92318			16.33	0.00	0.00	0	0.00
R2037	On 02/08/2018	Bond Future			9.85964	88.69663		9.76859	89.39997			16.26	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
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			7.12629		101.74491		7.12540	101.74565		0.94	0.00	0.00	0	30,645.00
R204	On 03/05/2018	Bond Future			6.95346		103.64577		6.95140	103.64702		0.73	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			9.82268		92.78786		9.74226	93.46808		16.28	0.00	0.00	0	28,354.00
R2040	On 03/05/2018	Bond Future			9.88621		94.52143		9.80326	95.21478		17.08	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future	9.00	Call	1,156.32000		1.15632	1,330.91000	1.33091	1,156.320		16.41	0.22	0.00	0	1,500.00
R2040	On 03/05/2018	Bond Future	10.00	Call	4,416.71000		4.41671	4,828.14000	4.82814	4,416.710		17.36	0.56	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			9.95103		91.79683		9.86545	92.50326		17.03	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			9.86706		89.74749		9.78665	90.43392		17.10	0.00	0.00	0	22,082.00
R2044	On 03/05/2018	Bond Future			9.92909		91.42419		9.84619	92.12397		17.95	0.00	0.00	0	0.00
R2044	On 02/08/2018	Bond Future			9.99229		88.76647		9.90682	89.47941		17.92	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			9.81729		93.57009		9.73687	94.27829		16.90	0.00	0.00	0	94,443.00
R2048	On 03/05/2018	Bond Future			9.87336		90.88136		9.79054	91.60317		18.61	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			7.42961		100.11468		7.44541	100.08668		2.13	0.00	0.00	0	45,501.00
R207	On 03/05/2018	Bond Future			7.41833		101.98511		7.43634	101.95704		2.03	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			7.69529		99.78189		7.71114	99.73903		3.61	0.00	0.00	0	35,491.00
R208	On 03/05/2018	Bond Future			7.70828		98.24478		7.72547	98.20157		3.64	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			9.56469		73.90487		9.48932	74.41107		15.63	0.00	0.00	0	145,964.00
R209	On 01/02/2018	Bond Future	9.32	Call	870.96000		0.87096	1,075.90000	1.07590	870.960		15.46	0.35	0.00	0	157.00
R209	On 01/02/2018	Bond Future	9.33	Call	894.64000		0.89464	1,103.06000	1.10306	894.640		15.47	0.35	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.52	Call	1,423.20000		1.42320	1,697.87000	1.69787	1,423.200		15.65	0.48	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.59	Put	1,488.39000		1.48839	1,280.55000	1.28055	1,488.390		15.73	0.47	0.00	0	377.00

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	9.75	Call	2,263.73000		2.26373		2,612.38000	2.61238	2,263.730	15.91	0.63	0.00	0	5,000.00
R209	On 01/02/2018	Bond Future	9.85	Put	819.94000		0.81994		690.20000	0.69020	819.940	16.02	0.31	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	9.87	Put	780.57000		0.78057		656.00000	0.65600	780.570	16.05	0.30	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.88	Put	761.41000		0.76141		639.39000	0.63939	761.410	16.06	0.29	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.89	Put	742.64000		0.74264		623.13000	0.62313	742.640	16.07	0.29	0.00	0	157.00
R209	On 01/02/2018	Bond Future	10.00	Put	560.00000		0.56000		465.87000	0.46587	560.000	16.19	0.23	0.00	0	7,488.00
R209	On 01/02/2018	Bond Future	10.10	Put	427.98000		0.42798		353.40000	0.35340	427.980	16.30	0.19	0.00	0	3,000.00
R209	On 01/02/2018	Bond Future	10.22	Put	305.38000		0.30538		250.06000	0.25006	305.380	16.44	0.14	0.00	0	739.00
R209	On 03/05/2018	Bond Future			9.61828		72.13626		9.54067	72.65221		17.15	0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future	9.75	Call	3,461.34000		3.46134		3,771.52000	3.77152	3,461.340	17.44	0.57	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.00	Put	1,953.81000		1.95381		1,788.64000	1.78864	1,953.810	17.73	0.35	0.00	0	5,000.00
R209	On 03/05/2018	Bond Future	10.22	Put	1,502.58000		1.50258		1,368.80000	1.36880	1,502.580	17.98	0.29	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	761.89000		0.76189		685.51000	0.68551	761.890	18.30	0.17	0.00	0	435.00
R209	On 02/08/2018	Bond Future			9.67077		73.49611		9.59091	74.02179		16.37	0.00	0.00	0	0.00
R209	On 02/08/2018	Bond Future	9.66	Call	3,765.22000		3.76522		4,054.33000	4.05433	3,765.220	16.55	0.52	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	2,383.07000		2.38307		2,218.75000	2.21875	2,383.070	17.17	0.34	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	1,276.97000		1.27697		1,176.92000	1.17692	1,276.970	17.49	0.21	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.72054		71.76738		9.63828	72.30366		16.60	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	9.34	Call	3,296.89000		3.29689		3,545.10000	3.54510	3,296.890	16.45	0.44	0.00	0	435.00
R209	On 01/11/2018	Bond Future	9.94	Put	3,833.41000		3.83341		3,620.47000	3.62047	3,833.410	17.10	0.42	0.00	0	435.00
R209	On 01/11/2018	Bond Future	10.57	Put	2,404.07000		2.40407		2,256.46000	2.25646	2,404.070	17.74	0.29	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			185.90877		185.90877		185.90403	185.90403			0.00	0.00	0	2,159.00
R210	On 03/05/2018	Bond Future			186.96874		186.96874		186.96534	186.96534			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			150.57743		150.57743		150.57432	150.57432			0.00	0.00	0	4,967.00
R212	On 03/05/2018	Bond Future			153.40015		153.40015		153.39816	153.39816			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			9.33679		85.63817		9.28671	85.96662		12.89	0.00	0.00	0	58,778.00
R213	On 03/05/2018	Bond Future			9.39112		83.68859		9.33934	84.02358		14.09	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			9.78176		73.00565		9.69124	73.63097		16.64	0.00	0.00	0	49,252.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214	On 03/05/2018	Bond Future	9.83673		71.07357		9.74359	71.71094		18.32	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 19/03/2018	Foreign Exchange Future	22,969.99000	22,969.99000		22,831.49000	22,831.49000				0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future	9.58800	9.58800		9.52690	9.52690			13.75	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	9.73050	9.73050		9.66950	9.66950			13.94	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	9.87180	9.87180		9.80990	9.80990				0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.71770	10.71770		10.66250	10.66250			14.74	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.28810	3.28810		3.25810	3.25810			12.01	0.00	0.00	0	433.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.24260	3.24260		3.21160	3.21160			12.34	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	3.19110	3.19110		3.16350	3.16350				0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.18070	3.18070		3.16660	3.16660			14.67	0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.27720	1.27720		1.26490	1.26490				0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.25680	1.25680		1.24510	1.24510				0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.23810	1.23810		1.22640	1.22640				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 :												5,482,398,207.18	435,807	8 302 898.00
Grand Total:												5,482,398,207.18	435,807	8 302 898.00