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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 28/12/2017

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
<b>Derivatives</b>														
\$ / R	On 28/12/2017	Any day expiry	12.31900	12.31900		12.37000	12.37000		14.64	0.00	1,231,900.00	100	0.00	
\$ / R	On 29/12/2017	Any day expiry	12.32820	12.32820		12.37000	12.37000		14.80	0.00	0.00	0	1,000.00	
\$ / R	On 29/12/2017	Any day expiry	14.50	Call	0.01310	0.00001	0.06020	0.00006	0.013	83.04	0.00	0.00	0	150.00
\$ / R	On 29/12/2017	Any day expiry	14.80	Call	0.01260	0.00001	0.04540	0.00005	0.013	92.58	0.00	0.00	0	200.00
\$ / R	On 02/01/2018	Any day expiry	12.32820	12.32820		12.37610	12.37610		12.49	0.00	0.00	0	0.00	
\$ / R	On 04/01/2018	Any day expiry	12.32300	12.32300		12.37810	12.37810		12.77	0.00	0.00	0	195.00	
\$ / R	On 08/01/2018	Any day expiry	12.33060	12.33060		12.38210	12.38210		13.43	0.00	0.00	0	0.00	
\$ / R	On 08/01/2018	Any day expiry	13.25	Put	922.65680	0.92266	873.62450	0.87362	922.657	20.14	0.98	0.00	0	20,000.00
\$ / R	On 09/01/2018	Any day expiry	12.33250	12.33250		12.38420	12.38420		13.69	0.00	0.00	0	220.00	
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	871.57720	0.87158	822.48520	0.82249	871.577	19.05	0.97	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	0.09270	0.00009	0.30670	0.00031	0.093	30.01	0.00	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	0.09490	0.00009	0.26470	0.00026	0.095	31.31	0.00	0.00	0	1,000.00
\$ / R	On 10/01/2018	Any day expiry	12.33430	12.33430		12.38630	12.38630		13.90	0.00	0.00	0	1,126.00	
\$ / R	On 12/01/2018	Any day expiry	12.33810	12.33810		12.39060	12.39060		14.15	0.00	0.00	0	241.00	
\$ / R	On 15/01/2018	Any day expiry	12.34360	12.34360		12.39690	12.39690		13.80	0.00	0.00	0	574.00	
\$ / R	On 15/01/2018	Any day expiry	12.39	Put	177.25010	0.17725	155.42130	0.15542	177.250	13.96	0.54	0.00	0	277.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 15/01/2018	Any day expiry	12.46	Call	105.14840	0.10515	132.73070	0.13273	105.148	14.25	0.39	0.00	0	277.00
\$ / R	On 15/01/2018	Any day expiry	12.72	Put	420.48390	0.42048	383.36490	0.38336	420.484	15.31	0.81	0.00	0	427.00
\$ / R	On 15/01/2018	Any day expiry	12.83	Call	29.95720	0.02996	42.45890	0.04246	29.957	15.76	0.14	0.00	0	427.00
\$ / R	On 15/01/2018	Any day expiry	13.50	Put	1,160.38830	1.16039	1,109.28790	1.10929	1,160.388	19.53	0.98	0.00	0	238.00
\$ / R	On 15/01/2018	Any day expiry	13.75	Call	2.16220	0.00216	3.38080	0.00338	2.162	21.03	0.01	0.00	0	238.00
\$ / R	On 15/01/2018	Any day expiry	14.12	Call	0.99140	0.00099	1.53820	0.00154	0.991	23.27	0.01	0.00	0	50,000.00
\$ / R	On 16/01/2018	Any day expiry			12.34550	12.34550	12.39900	12.39900		13.88	0.00	0.00	0	500.00
\$ / R	On 18/01/2018	Any day expiry			12.34920	12.34920	12.40320	12.40320		14.01	0.00	0.00	0	241.00
\$ / R	On 18/01/2018	Any day expiry	13.90	Put	1,553.09200	1.55309	1,500.19320	1.50019	1,553.092	21.24	0.99	0.00	0	20,000.00
\$ / R	On 19/01/2018	Any day expiry			12.35110	12.35110	12.40530	12.40530		14.08	0.00	0.00	0	0.00
\$ / R	On 25/01/2018	Any day expiry			12.36220	12.36220	12.41800	12.41800		14.04	0.00	0.00	0	70.00
\$ / R	On 31/01/2018	Any day expiry			12.37340	12.37340	12.43060	12.43060		14.02	0.00	0.00	0	144,845.00
\$ / R	On 31/01/2018	Any day expiry	12.25	Put	150.26790	0.15027	0.00000	0.00000	150.268	13.75	0.40	2,152,739.16	440	440.00
\$ / R	On 31/01/2018	Any day expiry	12.36	Call	218.45330	0.21845	0.00000	0.00000	218.453	14.06	0.52	5,617,205.53	880	440.00
\$ / R	On 31/01/2018	Any day expiry	12.80	Put	511.21670	0.51122	473.44630	0.47345	511.217	15.66	0.75	0.00	0	25,000.00
\$ / R	On 31/01/2018	Any day expiry	13.16	Put	821.71030	0.82171	775.18520	0.77519	821.710	16.61	0.88	0.00	0	19,500.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	904.19780	0.90420	855.40370	0.85540	904.198	16.78	0.91	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	922.74590	0.92275	873.50170	0.87350	922.746	16.82	0.91	0.00	0	2,883.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	950.70270	0.95070	900.81700	0.90082	950.703	16.87	0.92	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	1,044.92750	1.04493	993.18710	0.99319	1,044.928	17.06	0.93	0.00	0	168,000.00
\$ / R	On 31/01/2018	Any day expiry	13.90	Call	5.44890	0.00545	6.60110	0.00660	5.449	18.56	0.02	0.00	0	42,000.00
\$ / R	On 31/01/2018	Any day expiry	14.00	Call	4.42580	0.00443	5.43610	0.00544	4.426	18.93	0.02	0.00	0	23,300.00
\$ / R	On 31/01/2018	Any day expiry	14.25	Call	2.69570	0.00270	3.43630	0.00344	2.696	19.86	0.01	0.00	0	29,000.00
\$ / R	On 01/02/2018	Any day expiry			12.37520	12.37520	12.43250	12.43250		14.25	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	12.57	Put	339.37230	0.33937	310.30760	0.31031	339.372	14.86	0.62	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	13.04	Put	716.11480	0.71611	672.77150	0.67277	716.115	16.47	0.84	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	813.42740	0.81343	767.36440	0.76736	813.427	16.65	0.88	0.00	0	3,496.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	1.01490	0.00101	1.28550	0.00129	1.015	24.52	0.00	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	1.08150	0.00108	1.33370	0.00133	1.082	26.73	0.00	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.79	Call	1.15680	0.00116	1.39690	0.00140	1.157	28.73	0.00	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	15.88	Call	1.18500	0.00119	1.42170	0.00142	1.185	29.39	0.00	0.00	0	773.00
\$ / R	On 06/02/2018	Any day expiry			12.38440	12.38440	12.44180	12.44180		14.27	0.00	0.00	0	0.00
\$ / R	On 06/02/2018	Any day expiry	13.20	Put	859.71060	0.85971	813.70910	0.81371	859.711	16.76	0.87	0.00	0	35,000.00
\$ / R	On 06/02/2018	Any day expiry	13.80	Put	1,426.90950	1.42691	1,372.82310	1.37282	1,426.910	18.19	0.96	0.00	0	35,000.00
\$ / R	On 08/02/2018	Any day expiry			12.38810	12.38810	12.44550	12.44550		14.36	0.00	0.00	0	0.00
\$ / R	On 08/02/2018	Any day expiry	13.16	Put	825.33050	0.82533	780.72160	0.78072	825.331	16.75	0.85	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	13.86	Put	1,483.83760	1.48384	1,429.87870	1.42988	1,483.838	18.46	0.96	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	15.05	Call	1.71200	0.00171	2.15630	0.00216	1.712	22.40	0.01	0.00	0	1,880.00
\$ / R	On 12/02/2018	Any day expiry			12.39540	12.39540	12.45290	12.45290		14.32	0.00	0.00	0	0.00
\$ / R	On 12/02/2018	Any day expiry	13.75	Put	1,373.21580	1.37322	1,320.60340	1.32060	1,373.216	18.05	0.94	0.00	0	20,000.00
\$ / R	On 12/02/2018	Any day expiry	13.90	Put	1,518.49150	1.51849	1,464.82460	1.46482	1,518.491	18.44	0.96	0.00	0	20,000.00
\$ / R	On 13/02/2018	Any day expiry			12.39720	12.39720	12.45480	12.45480		14.36	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			12.40090	12.40090	12.45850	12.45850		14.42	0.00	0.00	0	10.00
\$ / R	On 16/02/2018	Any day expiry			12.40270	12.40270	12.46040	12.46040		14.46	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 16/02/2018	Any day expiry	14.20	Put	1,807.65690	1.80766	1,752.89160	1.75289	1,807.657	19.22	0.97	0.00	0	20,000.00
\$ / R	On 28/02/2018	Any day expiry			12.42470	12.42470	12.48270	12.48270		14.46	0.00	0.00	0	1,000.00
\$ / R	On 28/02/2018	Any day expiry	13.80	Call	34.98510	0.03499	42.73200	0.04273	34.985	18.07	0.09	0.00	0	8,500.00
\$ / R	On 28/02/2018	Any day expiry	14.18	Put	1,773.87130	1.77387	1,720.48910	1.72049	1,773.871	18.80	0.95	0.00	0	2,186.00
\$ / R	On 01/03/2018	Any day expiry			12.42660	12.42660	12.48430	12.48430		14.62	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry			12.42840	12.42840	12.48590	12.48590		14.64	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry	13.40	Put	1,042.72970	1.04273	998.36470	0.99836	1,042.730	17.21	0.84	0.00	0	100,000.00
\$ / R	On 15/03/2018	Any day expiry			12.45180	12.45180	12.50620	12.50620		14.68	0.00	0.00	0	5,397.00
\$ / R	On 19/03/2018	Foreign Exchange Future			12.45900	12.45900	12.51250	12.51250		14.64	0.00	729,088,221.00	58,519	1,045,565.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	138.48350	0.13848	129.32820	0.12933	138.484	13.77	0.27	0.00	0	228,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.13	Put	185.68360	0.18568	173.94550	0.17395	185.684	14.02	0.33	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.25	Put	236.89240	0.23689	222.56760	0.22257	236.892	14.26	0.39	0.00	0	3,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	290.20650	0.29021	273.39120	0.27339	290.207	14.47	0.44	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	311.06730	0.31107	293.32960	0.29333	311.067	14.55	0.46	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	367.41560	0.36742	346.48480	0.34648	367.416	14.78	0.50	0.00	0	25,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.57	Put	410.18090	0.41018	387.56780	0.38757	410.181	14.97	0.54	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Call	254.13040	0.25413	281.96690	0.28197	254.130	15.31	0.41	0.00	0	11,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Put	495.13040	0.49513	469.46690	0.46947	495.130	15.31	0.59	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.75	Call	238.58240	0.23858	0.00000	0.00000	238.582	15.45	0.39	485,122.31	100	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.82	Put	579.35570	0.57936	551.00970	0.55101	579.356	15.63	0.64	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	668.53300	0.66853	637.66350	0.63766	668.533	15.96	0.68	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.95	Call	185.16820	0.18517	207.59700	0.20760	185.168	15.98	0.32	0.00	0	13,200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	714.79300	0.71479	682.72810	0.68273	714.793	16.12	0.70	0.00	0	100,016.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Put	875.26960	0.87527	839.91740	0.83992	875.270	16.61	0.76	0.00	0	1,073.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Call	134.26960	0.13427	152.41740	0.15242	134.270	16.61	0.24	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.21	Put	883.54010	0.88354	847.99620	0.84800	883.540	16.64	0.76	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	891.83330	0.89183	856.09710	0.85610	891.833	16.66	0.76	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	916.84380	0.91684	880.54220	0.88054	916.844	16.73	0.77	0.00	0	45,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.32	Put	975.94500	0.97594	938.37680	0.93838	975.945	16.90	0.79	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.35	Call	110.57720	0.11058	125.98930	0.12599	110.577	16.97	0.21	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	1,027.37910	1.02738	988.78520	0.98879	1,027.379	17.05	0.80	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	1,044.67360	1.04467	1,005.74860	1.00575	1,044.674	17.10	0.81	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	91.17820	0.09118	104.19380	0.10419	91.178	17.34	0.17	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	1,132.17820	1.13218	1,091.69380	1.09169	1,132.178	17.34	0.83	0.00	0	17,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.52	Put	1,149.87540	1.14988	1,109.09530	1.10910	1,149.875	17.39	0.83	0.00	0	7,200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	1,221.25790	1.22126	1,179.35600	1.17936	1,221.258	17.58	0.85	0.00	0	200,389.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.66	Call	74.37820	0.07438	85.19210	0.08519	74.378	17.72	0.14	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.70	Call	70.71560	0.07072	81.03400	0.08103	70.716	17.82	0.14	0.00	0	25,150.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.74	Put	1,347.67240	1.34767	1,304.58780	1.30459	1,347.672	17.87	0.87	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	64.73350	0.06473	75.05500	0.07505	64.734	17.90	0.13	0.00	0	4,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.79	Call	61.92540	0.06193	71.90390	0.07190	61.925	17.94	0.12	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.84	Put	1,438.50300	1.43850	1,394.43100	1.39443	1,438.503	18.00	0.88	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	1,502.81560	1.50282	1,458.01810	1.45802	1,502.816	18.09	0.89	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Call	50.29270	0.05029	58.79620	0.05880	50.293	18.11	0.10	0.00	0	100.00

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\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Put	1,521.29270	1.52129	1,476.29620	1.47630	1,521.293	18.11	0.90	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.95	Put	1,539.81390	1.53981	1,494.62140	1.49462	1,539.814	18.14	0.90	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.98	Put	1,567.67280	1.56767	1,522.19540	1.52220	1,567.673	18.18	0.90	0.00	0	200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	45.29610	0.04530	53.13320	0.05313	45.296	18.20	0.09	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.02	Call	43.95880	0.04396	51.61410	0.05161	43.959	18.23	0.09	0.00	0	55.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05	Put	1,633.02450	1.63302	1,586.91440	1.58691	1,633.025	18.27	0.91	0.00	0	500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.07	Call	40.78200	0.04078	47.99830	0.04800	40.782	18.29	0.09	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.12	Call	37.82830	0.03783	44.62860	0.04463	37.828	18.35	0.08	0.00	0	4,951.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.16	Put	1,736.61660	1.73662	1,689.60010	1.68960	1,736.617	18.41	0.92	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	1,755.55950	1.75556	1,708.38830	1.70839	1,755.560	18.43	0.93	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Call	33.53240	0.03353	39.71060	0.03971	33.532	18.46	0.07	0.00	0	73.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.22	Put	1,793.53530	1.79354	1,746.06610	1.74607	1,793.535	18.48	0.93	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.42	Call	24.04150	0.02404	28.76430	0.02876	24.042	18.74	0.05	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.44	Call	23.32370	0.02332	27.93120	0.02793	23.324	18.76	0.05	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	22.97280	0.02297	27.52400	0.02752	22.973	18.77	0.05	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	2,052.62110	2.05262	2,003.45190	2.00345	2,052.621	18.83	0.95	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	2,062.29580	2.06230	2,013.07340	2.01307	2,062.296	18.84	0.95	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Call	21.29580	0.02130	25.57340	0.02557	21.296	18.84	0.05	0.00	0	10,490.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	2,081.66020	2.08166	2,032.33200	2.03233	2,081.660	18.86	0.95	0.00	0	850.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.54	Call	20.04300	0.02004	24.11210	0.02411	20.043	18.89	0.05	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.57	Call	19.15160	0.01915	23.07130	0.02307	19.152	18.93	0.04	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.60	Call	18.29990	0.01830	22.07530	0.02208	18.300	18.96	0.04	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	14.57930	0.01458	17.70450	0.01770	14.579	19.16	0.03	0.00	0	25,047.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	12.34400	0.01234	15.06230	0.01506	12.344	19.30	0.03	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	11.62000	0.01162	14.20320	0.01420	11.620	19.35	0.03	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	11.44580	0.01145	13.99650	0.01400	11.446	19.36	0.03	0.00	0	18,718.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.95	Call	10.77580	0.01078	13.19900	0.01320	10.776	19.41	0.03	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	10.50140	0.01050	12.26670	0.01227	10.501	19.62	0.02	0.00	0	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	9.95210	0.00995	11.59850	0.01160	9.952	20.10	0.02	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	9.30740	0.00931	10.81330	0.01081	9.307	20.74	0.02	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	8.60180	0.00860	9.95170	0.00995	8.602	21.60	0.02	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	8.47860	0.00848	9.80120	0.00980	8.479	21.77	0.02	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	8.27570	0.00828	9.55260	0.00955	8.276	22.07	0.02	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	7.96190	0.00796	9.16790	0.00917	7.962	22.58	0.02	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	7.31850	0.00732	8.37410	0.00837	7.319	23.91	0.02	0.00	0	13,176.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	7.06290	0.00706	8.05600	0.00806	7.063	24.60	0.01	0.00	0	225,000.00
\$ / R	On 29/03/2018	Any day expiry			12.47710	12.47710	12.52810	12.52810		14.80	0.00	0.00	0	1,199.00
\$ / R	On 24/04/2018	Any day expiry			12.52470	12.52470	12.57680	12.57680		14.71	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			12.52650	12.52650	12.57880	12.57880		14.82	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	2,507.01920	2.50702	2,459.21930	2.45922	2,507.019	19.53	0.94	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	16.32700	0.01633	18.93970	0.01894	16.327	21.01	0.03	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			12.53570	12.53570	12.58850	12.58850		14.78	0.00	0.00	0	110.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	1,389.96140	1.38996	1,350.56730	1.35057	1,389.961	17.63	0.81	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	29.84090	0.02984	33.94920	0.03395	29.841	19.85	0.05	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 30/04/2018	Any day expiry	15.66	Call	20.07220	0.02007	23.23210	0.02323	20.072	20.53	0.04	0.00	0	500.00
\$ / R	On 09/05/2018	Any day expiry			12.55230	12.55230	12.60600	12.60600		14.76	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	560.75390	0.56075	537.53180	0.53753	560.754	15.19	0.55	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	1,439.57920	1.43958	1,400.26900	1.40027	1,439.579	17.64	0.81	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	23.77960	0.02378	27.62390	0.02762	23.780	20.18	0.04	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			12.55590	12.55590	12.60990	12.60990		14.77	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			12.56150	12.56150	12.61570	12.61570		14.74	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	569.74420	0.56974	546.36740	0.54637	569.744	15.18	0.55	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	2,014.66950	2.01467	1,969.56230	1.96956	2,014.670	18.60	0.89	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	22.27380	0.02227	26.09930	0.02610	22.274	20.11	0.04	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			12.56330	12.56330	12.61770	12.61770		14.75	0.00	0.00	0	0.00
\$ / R	On 31/05/2018	Any day expiry			12.59270	12.59270	12.64880	12.64880		14.82	0.00	339,093.00	27	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,382.07640	1.38208	1,343.04160	1.34304	1,382.076	17.36	0.78	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	40.69010	0.04069	46.77890	0.04678	40.690	19.51	0.06	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	24.42500	0.02442	27.95130	0.02795	24.425	19.66	0.04	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			12.62580	12.62580	12.68380	12.68380		14.86	0.00	4,570,539.60	362	173,975.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	38.21900	0.03822	38.32020	0.03832	38.219	13.98	0.07	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	83.56220	0.08356	82.25070	0.08225	83.562	13.09	0.14	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	215.20150	0.21520	206.22000	0.20622	215.202	13.72	0.28	0.00	0	20,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	261.32920	0.26133	249.43650	0.24944	261.329	13.93	0.32	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	317.24430	0.31724	303.17080	0.30317	317.244	14.16	0.36	0.00	0	84,749.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	340.37020	0.34037	325.43300	0.32543	340.370	14.25	0.38	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	389.27410	0.38927	372.57830	0.37258	389.274	14.42	0.41	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	441.62460	0.44162	423.14200	0.42314	441.625	14.60	0.44	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	587.73600	0.58774	564.29810	0.56430	587.736	15.07	0.52	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	726.05070	0.72605	699.10090	0.69910	726.051	15.50	0.58	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	753.73640	0.75374	726.13920	0.72614	753.736	15.58	0.59	0.00	0	30,358.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	788.90650	0.78891	760.50980	0.76051	788.906	15.68	0.60	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	875.74080	0.87574	845.48780	0.84549	875.741	15.93	0.63	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	897.96060	0.89796	867.25390	0.86725	897.961	15.99	0.64	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	912.88250	0.91288	881.87730	0.88188	912.883	16.03	0.64	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	973.41120	0.97341	941.23650	0.94124	973.411	16.19	0.66	0.00	0	25,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,098.15290	1.09815	1,063.69620	1.06370	1,098.153	16.52	0.69	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,114.07860	1.11408	1,079.34030	1.07934	1,114.079	16.56	0.70	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,130.07090	1.13007	1,095.05370	1.09505	1,130.071	16.60	0.70	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,243.87830	1.24388	1,206.98240	1.20698	1,243.878	16.88	0.73	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,335.41220	1.33541	1,297.13400	1.29713	1,335.412	17.11	0.75	0.00	0	84,749.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,377.58280	1.37758	1,338.70490	1.33870	1,377.583	17.21	0.76	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,386.05670	1.38606	1,347.06080	1.34706	1,386.057	17.23	0.76	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,403.04370	1.40304	1,363.81400	1.36381	1,403.044	17.27	0.76	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,411.55940	1.41156	1,372.21100	1.37221	1,411.559	17.29	0.76	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,462.90250	1.46290	1,422.87510	1.42288	1,462.903	17.41	0.77	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,548.06780	1.54807	1,507.62730	1.50763	1,548.068	17.56	0.79	0.00	0	6,130.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	1,634.45540	1.63446	1,592.94280	1.59294	1,634.455	17.71	0.80	0.00	0	7,028.00

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	14.25	Put	1,766.11970	1.76612	1,723.10600	1.72311	1,766.120	17.93	0.82	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	113.46040	0.11346	125.97600	0.12598	113.460	18.35	0.15	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	98.49320	0.09849	109.63280	0.10963	98.493	18.62	0.13	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	91.13340	0.09113	101.57250	0.10157	91.133	18.77	0.12	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	78.78160	0.07878	88.01160	0.08801	78.782	19.05	0.11	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	72.49940	0.07250	81.09720	0.08110	72.499	19.21	0.10	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	70.88590	0.07089	79.31820	0.07932	70.886	19.26	0.10	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	66.46340	0.06646	74.78970	0.07479	66.463	19.35	0.09	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	61.41360	0.06141	69.84810	0.06985	61.414	19.38	0.08	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	53.97030	0.05397	61.87150	0.06187	53.970	19.43	0.08	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	50.32210	0.05032	57.94670	0.05795	50.322	19.45	0.07	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	48.83200	0.04883	56.33890	0.05634	48.832	19.46	0.07	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	37.55470	0.03755	44.09840	0.04410	37.555	19.55	0.05	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	25.70480	0.02570	31.03340	0.03103	25.705	19.68	0.04	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	20.46490	0.02046	25.15560	0.02516	20.465	19.76	0.03	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	19.83630	0.01984	24.44510	0.02445	19.836	19.77	0.03	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	18.16960	0.01817	22.64420	0.02264	18.170	19.78	0.03	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	17.55060	0.01755	21.93860	0.02194	17.551	19.78	0.03	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	15.08840	0.01509	18.99070	0.01899	15.088	19.78	0.02	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	10.96920	0.01097	14.00810	0.01401	10.969	19.78	0.02	0.00	0	84,749.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	9.96810	0.00997	12.78530	0.01279	9.968	19.78	0.02	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	7.73350	0.00773	10.03500	0.01004	7.734	19.78	0.01	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.28	Call	7.10030	0.00710	9.24940	0.00925	7.100	19.78	0.01	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	6.28020	0.00628	8.22710	0.00823	6.280	19.78	0.01	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			12.64600	12.64600	12.70520	12.70520		14.87	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,376.15760	1.37616	1,337.34770	1.33735	1,376.158	17.17	0.74	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	56.12690	0.05613	63.72130	0.06372	56.127	19.75	0.07	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	39.08200	0.03908	45.11480	0.04511	39.082	20.28	0.05	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.65150	12.65150	12.71060	12.71060		14.84	0.00	0.00	0	100.00
\$ / R	On 20/07/2018	Any day expiry			12.68280	12.68280	12.74280	12.74280		14.95	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.68970	12.68970	12.75000	12.75000		14.94	0.00	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.19	Put	1,701.36890	1.70137	1,659.89950	1.65990	1,701.369	17.67	0.78	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	1,927.70220	1.92770	1,883.65110	1.88365	1,927.702	18.04	0.81	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.72	Call	73.30490	0.07330	81.19490	0.08119	73.305	19.89	0.09	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	64.55430	0.06455	71.60490	0.07160	64.554	20.23	0.08	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.69150	12.69150	12.75180	12.75180		14.95	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			12.70190	12.70190	12.76250	12.76250		14.94	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,373.28010	1.37328	1,334.88640	1.33489	1,373.280	17.02	0.72	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	75.33570	0.07534	83.16530	0.08317	75.336	20.05	0.09	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	58.02280	0.05802	64.20400	0.06420	58.023	20.87	0.07	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.71400	12.71400	12.77510	12.77510		14.94	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	381.39310	0.38139	365.04990	0.36505	381.393	14.29	0.37	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,422.15870	1.42216	1,382.73660	1.38274	1,422.159	17.10	0.72	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	68.09950	0.06810	73.75750	0.07376	68.099	20.66	0.08	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 13/08/2018	Any day expiry	12.72440	12.72440	12.78580	12.78580		14.92	0.00	0.00	0	70.00
\$ / R			On 31/08/2018	Any day expiry	12.75570	12.75570	12.81810	12.81810		15.01	0.00	0.00	0	1,336.00
\$ / R	13.80	Put	On 31/08/2018	Any day expiry	1,370.31860	1.37032	1,332.83020	1.33283	1,370.319	16.87	0.69	0.00	0	1,000.00
\$ / R	16.05	Call	On 31/08/2018	Any day expiry	91.36620	0.09137	100.04670	0.10005	91.366	20.30	0.10	0.00	0	500.00
\$ / R	16.57	Call	On 31/08/2018	Any day expiry	73.26890	0.07327	80.53710	0.08054	73.269	21.19	0.08	0.00	0	500.00
\$ / R			On 17/09/2018	Foreign Exchange Future	12.78520	12.78520	12.84860	12.84860		15.05	0.00	1,495,868.40	117	5,059.00
\$ / R	11.00	Put	On 17/09/2018	Foreign Exchange Future	61.52320	0.06152	56.74500	0.05675	61.523	13.58	0.09	0.00	0	750.00
\$ / R	11.75	Put	On 17/09/2018	Foreign Exchange Future	189.22940	0.18923	182.69510	0.18270	189.229	13.53	0.21	0.00	0	73,314.00
\$ / R	12.61	Put	On 17/09/2018	Foreign Exchange Future	549.45300	0.54945	528.29950	0.52830	549.453	14.74	0.43	0.00	0	5,300.00
\$ / R	12.65	Put	On 17/09/2018	Foreign Exchange Future	571.75880	0.57176	549.97030	0.54997	571.759	14.80	0.44	0.00	0	1,550.00
\$ / R	12.85	Put	On 17/09/2018	Foreign Exchange Future	689.53470	0.68953	664.55090	0.66455	689.535	15.14	0.49	0.00	0	750.00
\$ / R	13.25	Put	On 17/09/2018	Foreign Exchange Future	953.64430	0.95364	922.83250	0.92283	953.644	15.82	0.58	0.00	0	73,314.00
\$ / R	13.36	Put	On 17/09/2018	Foreign Exchange Future	1,032.10210	1.03210	999.78150	0.99978	1,032.102	16.01	0.60	0.00	0	2,179.00
\$ / R	13.65	Call	On 17/09/2018	Foreign Exchange Future	385.06810	0.38507	412.28220	0.41228	385.068	16.51	0.35	0.00	0	1,464.00
\$ / R	15.97	Call	On 17/09/2018	Foreign Exchange Future	107.87140	0.10787	117.01490	0.11701	107.871	20.00	0.11	0.00	0	5,300.00
\$ / R	16.04	Call	On 17/09/2018	Foreign Exchange Future	104.67580	0.10468	113.58820	0.11359	104.676	20.12	0.11	0.00	0	1,550.00
\$ / R	16.08	Call	On 17/09/2018	Foreign Exchange Future	102.91260	0.10291	111.69270	0.11169	102.913	20.19	0.11	0.00	0	2,179.00
\$ / R	16.14	Call	On 17/09/2018	Foreign Exchange Future	100.34550	0.10035	108.93840	0.10894	100.345	20.29	0.10	0.00	0	750.00
\$ / R	16.29	Call	On 17/09/2018	Foreign Exchange Future	94.32980	0.09433	102.47570	0.10248	94.330	20.55	0.10	0.00	0	73,314.00
\$ / R			On 28/09/2018	Any day expiry	12.80430	12.80430	12.86830	12.86830		15.06	0.00	0.00	0	1,295.00
\$ / R	13.80	Put	On 28/09/2018	Any day expiry	1,367.30020	1.36730	1,329.46980	1.32947	1,367.300	16.75	0.67	0.00	0	1,000.00
\$ / R	16.25	Call	On 28/09/2018	Any day expiry	105.58310	0.10558	114.20010	0.11420	105.583	20.46	0.10	0.00	0	500.00
\$ / R	16.80	Call	On 28/09/2018	Any day expiry	81.83050	0.08183	90.26660	0.09027	81.831	21.15	0.08	0.00	0	500.00
\$ / R			On 25/10/2018	Any day expiry	12.85140	12.85140	12.91530	12.91530		15.11	0.00	0.00	0	70.00
\$ / R			On 29/10/2018	Any day expiry	12.85840	12.85840	12.92230	12.92230		15.10	0.00	0.00	0	225.00
\$ / R			On 31/10/2018	Any day expiry	12.86190	12.86190	12.92580	12.92580		15.10	0.00	0.00	0	0.00
\$ / R	13.80	Put	On 31/10/2018	Any day expiry	1,363.64640	1.36365	1,327.30560	1.32731	1,363.646	16.62	0.65	0.00	0	1,000.00
\$ / R	16.47	Call	On 31/10/2018	Any day expiry	122.60420	0.12260	128.33870	0.12834	122.604	20.61	0.11	0.00	0	500.00
\$ / R	17.02	Call	On 31/10/2018	Any day expiry	92.18330	0.09218	101.05860	0.10106	92.183	21.00	0.09	0.00	0	500.00
\$ / R			On 05/11/2018	Any day expiry	12.87060	12.87060	12.93450	12.93450		15.09	0.00	0.00	0	0.00
\$ / R	11.90	Put	On 05/11/2018	Any day expiry	257.82720	0.25783	249.40690	0.24941	257.827	13.75	0.25	0.00	0	1,880.00
\$ / R	13.86	Put	On 05/11/2018	Any day expiry	1,409.48070	1.40948	1,372.64230	1.37264	1,409.481	16.69	0.66	0.00	0	1,880.00
\$ / R	16.81	Call	On 05/11/2018	Any day expiry	109.28610	0.10929	117.89910	0.11790	109.286	20.96	0.10	0.00	0	1,880.00
\$ / R			On 13/11/2018	Any day expiry	12.88460	12.88460	12.94840	12.94840		15.16	0.00	0.00	0	70.00
\$ / R			On 30/11/2018	Any day expiry	12.91420	12.91420	12.97800	12.97800		15.15	0.00	0.00	0	0.00
\$ / R	13.80	Put	On 30/11/2018	Any day expiry	1,360.45450	1.36045	1,325.40680	1.32541	1,360.455	16.52	0.63	0.00	0	1,000.00
\$ / R	16.70	Call	On 30/11/2018	Any day expiry	135.24420	0.13524	141.90360	0.14190	135.244	20.72	0.12	0.00	0	500.00
\$ / R	17.31	Call	On 30/11/2018	Any day expiry	94.39470	0.09439	104.08070	0.10408	94.395	20.81	0.09	0.00	0	500.00
\$ / R			On 11/12/2018	Any day expiry	12.93340	12.93340	12.99720	12.99720		15.20	0.00	0.00	0	0.00
\$ / R	13.65	Put	On 11/12/2018	Any day expiry	1,246.52880	1.24653	1,213.60820	1.21361	1,246.529	16.25	0.60	0.00	0	20,000.00
\$ / R	15.69	Call	On 11/12/2018	Any day expiry	201.80760	0.20181	214.57970	0.21458	201.808	18.97	0.17	0.00	0	20,000.00
\$ / R			On 14/12/2018	Foreign Exchange Future	12.93870	12.93870	13.00240	13.00240		15.20	0.00	0.00	0	11,000.00
\$ / R	12.96	Put	On 14/12/2018	Foreign Exchange Future	780.99320	0.78099	756.87620	0.75688	780.993	15.22	0.47	0.00	0	23,443.00
\$ / R	17.24	Call	On 14/12/2018	Foreign Exchange Future	109.68610	0.10969	118.49200	0.11849	109.686	20.81	0.10	0.00	0	23,443.00

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 31/12/2018	Any day expiry										
					12.96830	12.96830	13.03200	13.03200		15.19	0.00	0.00	0	0.00
\$ / R	13.80	Put	On 31/12/2018	Any day expiry	1,357.08780	1.35709	1,323.68190	1.32368	1,357.088	16.43	0.62	0.00	0	1,000.00
\$ / R	16.93	Call	On 31/12/2018	Any day expiry	145.81450	0.14581	156.37800	0.15638	145.815	20.73	0.12	0.00	0	500.00
\$ / R	17.58	Call	On 31/12/2018	Any day expiry	100.12810	0.10013	108.73000	0.10873	100.128	20.73	0.09	0.00	0	500.00
\$ / R			On 13/02/2019	Any day expiry	13.04870	13.04870	13.11210	13.11210		15.53	0.00	0.00	0	70.00
\$ / R			On 18/03/2019	Foreign Exchange Future	13.10910	13.10910	13.17220	13.17220		15.70	0.00	0.00	0	0.00
\$ / R			On 14/06/2019	Foreign Exchange Future	13.27020	13.27020	13.33240	13.33240		16.09	0.00	0.00	0	0.00
\$ / R			On 13/12/2019	Foreign Exchange Future	13.60340	13.60340	13.66370	13.66370		16.59	0.00	0.00	0	0.00
\$ / R	20.00	Call	On 13/12/2019	Foreign Exchange Future	234.28450	0.23428	243.88960	0.24389	234.285	21.52	0.13	0.00	0	2,000.00
\$ / R			On 12/06/2020	Foreign Exchange Future	13.98440	13.98440	14.05050	14.05050		17.07	0.00	0.00	0	0.00
\$ / R			On 28/07/2020	Any day expiry	14.08210	14.08210	14.14980	14.14980		17.18	0.00	0.00	0	84,000.00
\$ / R			On 14/09/2020	Foreign Exchange Future	14.18420	14.18420	14.25340	14.25340		17.26	0.00	0.00	0	0.00
\$ / R MAXI			On 19/03/2018	Foreign Exchange Future	12.45900	12.45900	12.51250	12.51250		14.64	0.00	747,540.00	60	499.00
\$ / R MAXI			On 18/06/2018	Foreign Exchange Future	12.62580	12.62580	12.68380	12.68380		14.86	0.00	0.00	0	86.00
\$ / R MAXI			On 17/09/2018	Foreign Exchange Future	12.78520	12.78520	12.84860	12.84860		15.05	0.00	0.00	0	0.00
\$ / R MAXI			On 14/12/2018	Foreign Exchange Future	12.93870	12.93870	13.00240	13.00240		15.20	0.00	0.00	0	0.00
\$ / R MAXI			On 14/06/2019	Foreign Exchange Future	13.27020	13.27020	13.33240	13.33240		16.09	0.00	0.00	0	0.00
£ / R			On 31/01/2018	Any day expiry	16.65660	16.65660	16.70770	16.70770		14.94	0.00	0.00	0	10.00
£ / R			On 01/03/2018	Any day expiry	16.74320	16.74320	16.79450	16.79450		15.51	0.00	0.00	0	17.00
£ / R			On 15/03/2018	Any day expiry	16.78590	16.78590	16.83030	16.83030		15.65	0.00	0.00	0	38.00
£ / R			On 19/03/2018	Foreign Exchange Future	16.79810	16.79810	16.84050	16.84050		15.61	0.00	42,230,423.40	2,514	207,778.00
£ / R	17.00	Put	On 19/03/2018	Foreign Exchange Future	611.70540	0.61171	595.63670	0.59564	611.705	15.88	0.55	0.00	0	500.00
£ / R	19.00	Call	On 19/03/2018	Foreign Exchange Future	55.52950	0.05553	62.12480	0.06212	55.529	18.51	0.09	0.00	0	1,500.00
£ / R	20.14	Call	On 19/03/2018	Foreign Exchange Future	17.65560	0.01766	20.41930	0.02042	17.656	19.96	0.03	0.00	0	500.00
£ / R			On 18/06/2018	Foreign Exchange Future	17.07910	17.07910	17.12910	17.12910		15.89	0.00	0.00	0	7,360.00
£ / R	17.50	Put	On 18/06/2018	Foreign Exchange Future	998.61360	0.99861	978.41800	0.97842	998.614	16.27	0.56	0.00	0	500.00
£ / R	20.40	Call	On 18/06/2018	Foreign Exchange Future	95.71220	0.09571	105.34450	0.10534	95.712	18.95	0.10	0.00	0	500.00
£ / R			On 17/09/2018	Foreign Exchange Future	17.35470	17.35470	17.41130	17.41130		15.86	0.00	0.00	0	4,164.00
£ / R			On 14/12/2018	Foreign Exchange Future	17.62510	17.62510	17.67980	17.67980		15.89	0.00	0.00	0	886.00
£ / R			On 14/06/2019	Foreign Exchange Future	18.21150	18.21150	18.26060	18.26060		15.92	0.00	0.00	0	0.00
¥ / R			On 19/03/2018	Foreign Exchange Future	0.11084	0.11084	0.11105	0.11105		15.47	0.00	8,867.44	80	115.00
¥ / R			On 18/06/2018	Foreign Exchange Future	0.11292	0.11292	0.11316	0.11316		15.96	0.00	0.00	0	0.00
¥ / R			On 17/09/2018	Foreign Exchange Future	0.11501	0.11501	0.11531	0.11531		0.00	0.00	0.00	0	0.00
¥ / R			On 14/06/2019	Foreign Exchange Future	0.12489	0.12489	0.12508	0.12508		15.90	0.00	0.00	0	0.00
€ / R			On 30/01/2018	Any day expiry	14.79380	14.79380	14.82890	14.82890		13.25	0.00	0.00	0	0.00
€ / R			On 31/01/2018	Any day expiry	14.80820	14.80820	14.84480	14.84480		13.30	0.00	0.00	0	151,647.00
€ / R	15.80	Put	On 31/01/2018	Any day expiry	1,024.75210	1.02475	996.02340	0.99602	1,024.752	16.12	0.90	0.00	0	193,000.00
€ / R	16.50	Call	On 31/01/2018	Any day expiry	7.80520	0.00781	10.56400	0.01056	7.805	17.96	0.03	0.00	0	15,150.00
€ / R			On 15/02/2018	Any day expiry	14.85420	14.85420	14.89130	14.89130		13.55	0.00	0.00	0	44.00
€ / R			On 28/02/2018	Any day expiry	14.89380	14.89380	14.93180	14.93180		13.67	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 28/02/2018	Any day expiry	16.41	Put	1,556.31680		1.55632	1,524.64720	1.52465		1,556.317	16.85	0.91	0.00	0	1,647.00
€ / R	On 15/03/2018	Any day expiry			14.94110		14.94110	14.97130	14.97130			13.93	0.00	0.00	0	63.00
€ / R	On 19/03/2018	Foreign Exchange Future			14.95380		14.95380	14.98190	14.98190			13.91	0.00	17,181,916.20	1,149	94,317.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	448.45420		0.44845	442.30460	0.44230		448.454	14.14	0.53	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	479.67060		0.47967	472.97170	0.47297		479.671	14.25	0.54	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	67.82800		0.06783	75.35470	0.07535		67.828	17.10	0.12	0.00	0	643.00
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	37.31640		0.03732	42.17070	0.04217		37.316	17.88	0.07	0.00	0	620.00
€ / R	On 29/03/2018	Any day expiry			14.98550		14.98550	15.00820	15.00820			14.06	0.00	0.00	0	3.00
€ / R	On 18/06/2018	Foreign Exchange Future			15.24420		15.24420	15.28060	15.28060			14.06	0.00	1,234,780.20	81	6,965.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	64.53760		0.06454	67.72860	0.06773		64.538	12.25	0.10	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	100.38780		0.10039	103.37320	0.10337		100.388	12.48	0.14	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	589.70050		0.58970	585.20110	0.58520		589.701	14.06	0.48	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,448.79360		1.44879	1,431.91360	1.43191		1,448.794	15.99	0.74	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	55.64560		0.05565	61.43610	0.06144		55.646	18.68	0.07	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	14.01310		0.01401	16.15370	0.01615		14.013	20.28	0.02	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.53490		15.53490	15.57880	15.57880			14.19	0.00	0.00	0	5,417.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	198.07030		0.19807	200.35920	0.20036		198.070	12.86	0.20	0.00	0	161,971.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	942.64920		0.94265	934.80370	0.93480		942.649	14.59	0.54	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.00	Put	1,043.68860		1.04369	1,034.36650	1.03437		1,043.689	14.80	0.57	0.00	0	37,204.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	118.00030		0.11800	126.55650	0.12656		118.000	19.96	0.10	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	21.63	Call	42.32880		0.04233	47.99350	0.04799		42.329	21.19	0.04	0.00	0	37,204.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.82380		15.82380	15.86620	15.86620			14.24	0.00	0.00	0	2,926.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.44420		16.44420	16.48780	16.48780			15.24	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			95.04000		95.04000	95.09000	95.09000				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			92.07000		92.07000	92.12000	92.12000				0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			90.84000		90.84000	90.88000	90.88000				0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			93.01000		93.01000	93.06000	93.06000				0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			96.81000		96.81000	96.85000	96.85000				0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			95.38000		95.38000	95.43000	95.43000				0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			97.44000		97.44000	97.49000	97.49000				0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			101.15000		101.15000	101.19000	101.19000				0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			101.49000		101.49000	101.54000	101.54000				0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			96.76000		96.76000	96.81000	96.81000				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	99.88000	99.88000				0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			100.00000		100.00000	100.01000	100.01000				0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap			100.43000		100.43000	100.46000	100.46000				0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap			99.44000		99.44000	99.48000	99.48000				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.01000		99.01000	99.01000	99.01000				0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.56000		98.56000	98.57000	98.57000				0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.47000		98.47000	98.49000	98.49000				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
2Y STND	On 21/12/2018	Interest Rate Swap	98.82000	98.82000	98.82000	98.84000	98.84000				0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.19000	99.19000	99.19000	99.23000	99.23000				0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.56000	99.56000	99.56000	99.60000	99.60000				0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.94000	99.94000	99.94000	99.99000	99.99000				0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap	100.91000	100.91000	100.91000	100.97000	100.97000				0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap	98.67000	98.67000	98.67000	98.73000	98.73000				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	96.06000	96.06000	96.06000	96.08000	96.08000				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.27000	95.27000	95.27000	95.29000	95.29000				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	94.45000	94.45000	94.45000	94.48000	94.48000				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	94.61000	94.61000	94.61000	94.65000	94.65000				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.80000	96.80000	96.80000	96.83000	96.83000				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.92000	96.92000	96.92000	96.95000	96.95000				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	98.09000	98.09000	98.09000	98.12000	98.12000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	100.27000	100.27000	100.27000	100.30000	100.30000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	101.51000	101.51000	101.51000	101.53000	101.53000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	96.62000	96.62000	96.62000	96.64000	96.64000				0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	570.33600	570.33600	570.33600	570.22400	570.22400				0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	580.99400	580.99400	580.99400	580.88300	580.88300				0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	658.28200	658.28200	658.28200	658.06600	658.06600				0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	670.58400	670.58400	670.58400	670.36700	670.36700				0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	593.61300	593.61300	593.61300	593.49600	593.49600				0.00	0.00	0	777.00
ALBI	On 03/05/2018	Index Future	604.70600	604.70600	604.70600	604.59000	604.59000				0.00	0.00	0	0.00
AU\$ / R	On 15/01/2018	Any day expiry	9.62410	9.62410	9.62410	9.62830	9.62830			12.32	0.00	0.00	0	5.00
AU\$ / R	On 28/02/2018	Any day expiry	9.68610	9.68610	9.68610	9.69380	9.69380			13.33	0.00	0.00	0	46.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	9.71210	9.71210	9.71210	9.71630	9.71630			13.35	0.00	7,575,438.00	780	17,867.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.84050	9.84050	9.84050	9.84790	9.84790			13.56	0.00	0.00	0	5,012.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.96440	9.96440	9.96440	9.97590	9.97590			13.58	0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.08400	10.08400	10.08400	10.09360	10.09360			13.68	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.33890	10.33890	10.33890	10.34970	10.34970			13.46	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	9.90300	9.90300	9.90300	9.91480	9.91480			13.84	0.00	0.00	0	250.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	10.04460	10.04460	10.04460	10.06000	10.06000			14.98	0.00	0.00	0	0.00
CHF / R	On 19/03/2018	Foreign Exchange Future	12.79870	12.79870	12.79870	12.75380	12.75380			12.98	0.00	0.00	0	1,215.00
CHF / R	On 18/06/2018	Foreign Exchange Future	13.06040	13.06040	13.06040	13.02250	13.02250			13.38	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.32300	13.32300	13.32300	13.28990	13.28990				0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.39340	14.39340	14.39340	14.36980	14.36980			14.66	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	1.89780	1.89780	1.89780	1.90080	1.90080			14.51	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
CNH / R	On 18/06/2018	Foreign Exchange Future		1.91310	1.91310		1.91660	1.91660		14.48	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future		1.92700	1.92700		1.93140	1.93140			0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		1.97130	1.97130		1.97430	1.97430		15.15	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future		2.01670	2.01670		2.02040	2.02040		15.25	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future		2.05740	2.05740		2.06180	2.06180		15.58	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future		2.09750	2.09750		2.10260	2.10260			0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.31540	2.31540		2.32050	2.32050		16.13	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	10.70815	78.89216		10.70928	78.88524				0.00	0.00	0	9,466.00
ES33	On 03/05/2018	Bond Future	10.80455	76.57478		10.80564	76.56821				0.00	0.00	0	0.00
ES33	On 02/08/2018	Bond Future	10.90138	78.01485		10.90240	78.00879				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	10.98724	81.46149		10.98835	81.45382				0.00	0.00	0	7,957.00
ES42	On 03/05/2018	Bond Future	11.08643	78.72231		11.08750	78.71504				0.00	0.00	0	0.00
ES42	On 02/08/2018	Bond Future	11.18439	80.20260		11.18540	80.19585				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	592.26400	592.26400		592.13100	592.13100				0.00	0.00	0	784.00
GOVI	On 03/05/2018	GOVI	603.33200	603.33200		603.20000	603.20000				0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future		1.59640	1.59640		1.60360	1.60360		14.72	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future		1.62040	1.62040		1.62780	1.62780		14.50	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.64280	1.64280		1.65060	1.65060			0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.77690	1.77690		1.78420	1.78420		16.23	0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future	129.85527	129.85527		129.43548	129.43548				0.00	0.00	0	1,070.00

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
I2025	On 03/05/2018	Bond Future		132.28997	132.28997		131.86245	131.86245			0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future		134.75377	134.75377		134.32113	134.32113			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		100.85063	100.85063		100.15390	100.15390			0.00	0.00	0	1,370.00
I2029	On 03/05/2018	Bond Future		101.72345	101.72345		101.01370	101.01370			0.00	0.00	0	0.00
I2029	On 02/08/2018	Bond Future		103.65214	103.65214		102.93123	102.93123			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		105.43615	105.43615		104.76267	104.76267			0.00	0.00	0	5,283.00
I2033	On 03/05/2018	Bond Future		106.32492	106.32492		105.63898	105.63898			0.00	0.00	0	0.00
I2033	On 02/08/2018	Bond Future		108.34098	108.34098		107.64430	107.64430			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		127.49843	127.49843		126.49036	126.49036			0.00	0.00	0	19,692.00
I2038	On 03/05/2018	Bond Future		129.88896	129.88896		128.86200	128.86200			0.00	0.00	0	0.00
I2038	On 02/08/2018	Bond Future		132.30174	132.30174		131.25813	131.25813			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		124.71351	124.71351		122.26445	122.26445			0.00	0.00	0	21,177.00
I2046	On 03/05/2018	Bond Future		125.45202	125.45202		122.95731	122.95731			0.00	0.00	0	0.00
I2046	On 02/08/2018	Bond Future		127.83059	127.83059		125.29138	125.29138			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		130.71686	130.71686		127.29905	127.29905			0.00	0.00	0	24,012.00
I2050	On 03/05/2018	Bond Future		133.16759	133.16759		129.68599	129.68599			0.00	0.00	0	0.00
I2050	On 02/08/2018	Bond Future		133.95940	133.95940		130.41473	130.41473			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		252.60200	252.60200		250.23400	250.23400			0.00	0.00	0	879.00
IGOV	On 03/05/2018	Index Future		257.33800	257.33800		254.92600	254.92600			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
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		0.11900	0.11900		0.11900	0.11900			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future		0.11870	0.11870		0.11940	0.11940			0.00	0.00	0	1,145.00

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
KES / R	On 17/09/2018	Foreign Exchange Future			0.11820		0.11820		0.11940	0.11940			0.00	0.00	0	562.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.11230		0.11230		0.11620	0.11620			0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.51450		1.51450		1.51620	1.51620		14.91	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.53990		1.53990		1.54160	1.54160		15.37	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.56460		1.56460		1.56680	1.56680			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.64210		1.64210		1.64410	1.64410		14.22	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			8.82550		8.82550		8.82560	8.82560		14.33	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			8.93630		8.93630		8.93920	8.93920		14.51	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			9.04460		9.04460		9.05090	9.05090			0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.75150		9.75150		9.74700	9.74700		14.79	0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.26040		1.26040		1.25890	1.25890			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.27580		1.27580		1.26820	1.26820			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.29100		1.29100		1.27870	1.27870			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.37320		1.37320		1.37000	1.37000			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.34830		1.34830		1.34590	1.34590			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.35270		1.35270		1.35050	1.35050			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.35740		1.35740		1.35510	1.35510			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.20020		1.20020		1.19740	1.19740			0.00	0.00	0	15.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.20740		1.20740		1.20470	1.20470			0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.21510		1.21510		1.21250	1.21250			0.00	0.00	0	0.00
R186	On 01/02/2018	Bond Future			8.56247		113.20719		8.56808	113.17016		9.21	0.00	342,904,578.51	3,029	111,527.00
R186	On 01/02/2018	Bond Future	7.75	Call	45.40000		0.04540		47.55000	0.04755	45.400	8.62	0.04	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	1,074.72000		1.07472		1,075.84000	1.07584	1,074.720	9.07	0.45	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	759.20000		0.75920		789.05000	0.78905	759.200	9.21	0.35	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.00	Put	342.44000		0.34244		362.17000	0.36217	342.440	9.39	0.19	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	136.31000		0.13631		147.32000	0.14732	136.310	9.57	0.09	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.65	Put	24.49000		0.02449		27.62000	0.02762	24.490	9.86	0.02	0.00	0	1,950.00
R186	On 03/05/2018	Bond Future			8.60625		115.32259		8.61200	115.28556		9.55	0.00	0.00	0	200.00
R186	On 03/05/2018	Bond Future	9.30	Call	5,363.64000		5.36364		5,344.17000	5.34417	5,363.640	9.93	0.75	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.72	Put	534.92000		0.53492		546.68000	0.54668	534.920	10.23	0.15	0.00	0	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	510.40000		0.51040		521.79000	0.52179	510.400	10.25	0.14	0.00	0	3,200.00
R186	On 03/05/2018	Bond Future	10.14	Put	243.71000		0.24371		250.53000	0.25053	243.710	10.25	0.08	0.00	0	1,120.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R197	On 01/02/2018	Bond Future			297.84013		297.84013		296.78482	296.78482			0.00	0.00	0	2,350.00
R197	On 03/05/2018	Bond Future			303.42435		303.42435		302.34937	302.34937			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			239.82397		239.82397		237.46465	237.46465		4.66	0.00	0.00	0	21,519.00
R202	On 03/05/2018	Bond Future			244.32061		244.32061		241.91682	241.91682		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			7.86604		102.91913		7.87149	102.89680		5.79	0.00	0.00	0	60,572.00
R2023	On 03/05/2018	Bond Future			7.88272		100.91249		7.88837	100.89028		6.05	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future	9.19	Put	158.24000		0.15824		162.66000	0.16266	158.240	6.46	0.09	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			9.14057		91.92721		9.14625	91.88868			0.00	26,934,672.53	293	71,315.00
R2030	On 03/05/2018	Bond Future			9.19599		93.64502		9.20178	93.60638			0.00	0.00	0	0.00
R2030	On 02/08/2018	Bond Future			9.25306		91.40048		9.25894	91.36190			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			9.31179		94.64847		9.31751	94.60663		13.17	0.00	6,814,689.84	72	45,317.00
R2032	On 01/02/2018	Bond Future	9.20	Call	1,165.32000		1.16532		1,169.02000	1.16902	1,165.320	13.13	0.42	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	1,503.59000		1.50359		1,504.71000	1.50471	1,503.590	13.22	0.50	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	1,894.22000		1.89422		1,892.06000	1.89206	1,894.220	13.32	0.57	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	2,107.77000		2.10777		2,103.75000	2.10375	2,107.770	13.37	0.61	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.36675		92.25992		9.37258	92.21788		14.41	0.00	0.00	0	0.00
R2032	On 02/08/2018	Bond Future			9.42127		93.99492		9.42718	93.95290		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			9.51347		98.55040		9.51417	98.54478			0.00	43,165,075.20	438	54,225.00
R2035	On 03/05/2018	Bond Future			9.56928		95.89163		9.56993	95.88648			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			9.61209		90.51480		9.61275	90.50951		15.56	0.00	17,921,930.40	198	44,167.00
R2037	On 01/02/2018	Bond Future	9.88	Call	3,015.45000		3.01545		3,034.22000	3.03422	3,015.450	15.99	0.69	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.32	Put	248.19000		0.24819		261.16000	0.26116	248.190	16.48	0.11	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.72	Put	56.54000		0.05654		61.41000	0.06141	56.540	16.68	0.03	0.00	0	2,000.00
R2037	On 03/05/2018	Bond Future			9.67129		92.20622		9.67190	92.20140		16.33	0.00	0.00	0	0.00
R2037	On 02/08/2018	Bond Future			9.73210		89.68426		9.73263	89.68012		16.26	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			6.98830		101.86048		6.99272	101.85677		0.94	0.00	0.00	0	30,645.00
R204	On 03/05/2018	Bond Future			6.75777		103.76385		6.76302	103.76067		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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future			9.70233		93.80884		9.70300	93.80310		16.28	0.00	32,551,667.48	347	28,016.00
R2040	On 03/05/2018	Bond Future			9.76212		95.56179		9.76274	95.55655		17.08	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future	9.00	Call	1,326.33000		1.32633		1,336.67000	1.33667	1,326.330	16.41	0.25	0.00	0	1,500.00
R2040	On 03/05/2018	Bond Future	10.00	Call	4,916.07000		4.91607		4,927.83000	4.92783	4,916.070	17.36	0.60	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			9.82352		92.85259		9.82406	92.84808		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			9.74177		90.82094		9.74242	90.81531		17.10	0.00	8,900,452.12	98	21,984.00
R2044	On 03/05/2018	Bond Future			9.79998		92.51809		9.80058	92.51295		17.95	0.00	0.00	0	0.00
R2044	On 02/08/2018	Bond Future			9.85968		89.87680		9.86021	89.87231		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			9.69194		94.67826		9.69259	94.67245		16.90	0.00	9,278,469.48	98	94,443.00
R2048	On 03/05/2018	Bond Future			9.74431		92.01056		9.74492	92.00517		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			7.22582		100.47681		7.23073	100.46806		2.13	0.00	0.00	0	45,523.00
R207	On 03/05/2018	Bond Future			7.18203		102.35436		7.18734	102.34604		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			7.51846		100.26167		7.52376	100.24724		3.61	0.00	0.00	0	35,491.00
R208	On 03/05/2018	Bond Future			7.51439		98.73385		7.51996	98.71975		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			9.44990		74.67794		9.45049	74.67393		15.63	0.00	0.00	0	145,964.00
R209	On 01/02/2018	Bond Future	9.32	Call	1,033.74000		1.03374		1,051.83000	1.05183	1,033.740	15.46	0.41	0.00	0	157.00
R209	On 01/02/2018	Bond Future	9.33	Call	1,062.05000		1.06205		1,080.20000	1.08020	1,062.050	15.47	0.42	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.52	Call	1,688.41000		1.68841		1,706.40000	1.70640	1,688.410	15.65	0.56	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.59	Put	1,019.70000		1.01970		1,041.04000	1.04104	1,019.700	15.73	0.39	0.00	0	377.00
R209	On 01/02/2018	Bond Future	9.75	Call	2,659.07000		2.65907		2,673.90000	2.67390	2,659.070	15.91	0.72	0.00	0	5,000.00
R209	On 01/02/2018	Bond Future	9.85	Put	497.33000		0.49733		514.13000	0.51413	497.330	16.02	0.23	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	9.87	Put	468.61000		0.46861		484.98000	0.48498	468.610	16.05	0.22	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.88	Put	454.75000		0.45475		470.89000	0.47089	454.750	16.06	0.21	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.89	Put	441.22000		0.44122		457.15000	0.45715	441.220	16.07	0.21	0.00	0	157.00
R209	On 01/02/2018	Bond Future	10.00	Put	313.51000		0.31351		326.97000	0.32697	313.510	16.19	0.16	0.00	0	7,488.00
R209	On 01/02/2018	Bond Future	10.10	Put	226.28000		0.22628		237.54000	0.23754	226.280	16.30	0.12	0.00	0	3,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 01/02/2018	Bond Future	10.22	Put	150.20000		0.15020		159.01000	0.15901	150.200	16.44	0.08	0.00	0	739.00
R209	On 03/05/2018	Bond Future			9.50012		72.92399		9.50066	72.92036		17.15	0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future	9.75	Call	3,844.64000		3.84464		3,853.80000	3.85380	3,844.640	17.44	0.61	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.00	Put	1,616.67000		1.61667		1,628.46000	1.62846	1,616.670	17.73	0.31	0.00	0	5,000.00
R209	On 03/05/2018	Bond Future	10.22	Put	1,220.39000		1.22039		1,231.03000	1.23103	1,220.390	17.98	0.25	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	588.96000		0.58896		596.41000	0.59641	588.960	18.30	0.14	0.00	0	435.00
R209	On 02/08/2018	Bond Future			9.54968		74.29543		9.55015	74.29230		16.37	0.00	0.00	0	0.00
R209	On 02/08/2018	Bond Future	9.66	Call	4,136.53000		4.13653		4,143.41000	4.14341	4,136.530	16.55	0.56	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	2,069.80000		2.06980		2,078.71000	2.07871	2,069.800	17.17	0.31	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	1,075.43000		1.07543		1,082.15000	1.08215	1,075.430	17.49	0.18	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.59582		72.58281		9.59646	72.57859		16.60	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	9.34	Call	3,618.51000		3.61851		3,623.61000	3.62361	3,618.510	16.45	0.47	0.00	0	255.00
R209	On 01/11/2018	Bond Future	9.94	Put	3,453.27000		3.45327		3,462.03000	3.46203	3,453.270	17.10	0.39	0.00	0	255.00
R209	On 01/11/2018	Bond Future	10.57	Put	2,128.93000		2.12893		2,136.42000	2.13642	2,128.930	17.74	0.27	0.00	0	255.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 01/02/2018	Bond Future			186.90618		186.90618		185.91955	185.91955			0.00	0.00	0	2,159.00
R210	On 03/05/2018	Bond Future			187.98556		187.98556		186.98039	186.98039			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			151.33127		151.33127		150.58234	150.58234			0.00	0.00	0	4,967.00
R212	On 03/05/2018	Bond Future			154.16863		154.16863		153.40579	153.40579			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			9.19622		86.56467		9.20192	86.52682		12.89	0.00	0.00	0	58,778.00
R213	On 03/05/2018	Bond Future			9.24592		84.63268		9.25172	84.59468		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			9.66159		73.83776		9.66224	73.83322		16.64	0.00	0.00	0	49,252.00
R214	On 03/05/2018	Bond Future			9.71312		71.92149		9.71372	71.91733		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			22,324.32000		22,324.32000		22,371.36000	22,371.36000			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 19/03/2018	Foreign Exchange Future	9.32710		9.32710		9.35090	9.35090		13.58	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	9.46620		9.46620		9.49320	9.49320		13.57	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	9.60160		9.60160		9.63220	9.63220			0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.41520		10.41520		10.44350	10.44350		14.54	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.22610		3.22610		3.19710	3.19710		12.26	0.00	0.00	0	433.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.18110		3.18110		3.15220	3.15220		12.53	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	3.13330		3.13330		3.10470	3.10470			0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.11700		3.11700		3.09850	3.09850		14.60	0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.22170		1.22170		1.23270	1.23270			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.20130		1.20130		1.21370	1.21370			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.18420		1.18420		1.19590	1.19590			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.15130		1.15130		1.21640	1.21640			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>1,302,431,189.80</b>	<b>69,782</b>	<b>7 653 397.00</b>
<b>Grand Total:</b>												<b>1,302,431,189.80</b>	<b>69,782</b>	<b>7 653 397.00</b>