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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/11/2017

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 30/11/2017	Any day expiry		13.71760	13.71760	13.72740	13.72740		18.45	0.00	0.00	0	2,708.00
\$ / R	On 30/11/2017	Any day expiry	12.75	Put	0.00000	0.00000	0.08490	0.00008	0.000	29.13	0.00	0	238,000.00
\$ / R	On 30/11/2017	Any day expiry	14.00	Call	5.19770	0.00520	16.08040	0.01608	5.198	25.61	0.07	0	30,000.00
\$ / R	On 04/12/2017	Any day expiry		13.72190	13.72190	13.73390	13.73390		15.07	0.00	0.00	0	24.00
\$ / R	On 04/12/2017	Any day expiry	14.47	Call	4.76780	0.00477	7.10380	0.00710	4.768	24.25	0.03	0	30,000.00
\$ / R	On 06/12/2017	Any day expiry		13.72640	13.72640	13.73830	13.73830		15.67	0.00	0.00	0	0.00
\$ / R	On 06/12/2017	Any day expiry	14.30	Call	12.85530	0.01286	18.23820	0.01824	12.855	20.34	0.08	0	100.00
\$ / R	On 14/12/2017	Any day expiry		13.74430	13.74430	13.75620	13.75620		17.37	0.00	0.00	0	241.00
\$ / R	On 15/12/2017	Any day expiry		13.74650	13.74650	13.75850	13.75850		18.32	0.00	0.00	0	1,781.00
\$ / R	On 15/12/2017	Any day expiry	13.78	Call	195.32190	0.19532	222.62660	0.22263	195.322	18.41	0.48	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future		13.75320	13.75320	13.76520	13.76520		19.23	0.00	1,824,843,342.00	132,685	963,269.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	0.66850	0.00067	0.90040	0.00090	0.668	25.14	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	1.52160	0.00152	1.95400	0.00195	1.522	24.13	0.01	0	20,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.16	Put	2.54960	0.00255	3.17960	0.00318	2.550	23.48	0.01	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.20	Put	2.89700	0.00290	3.58690	0.00359	2.897	23.32	0.01	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	2.99080	0.00299	3.69640	0.00370	2.991	23.28	0.01	0	18,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	5.43760	0.00544	6.50230	0.00650	5.438	22.51	0.02	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	6.88470	0.00688	8.46700	0.00847	6.885	21.83	0.03	0.00	0	16,416.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.56	Put	7.94570	0.00795	9.91870	0.00992	7.946	21.43	0.03	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	9.87610	0.00988	12.57120	0.01257	9.876	20.82	0.04	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.75	Put	12.61980	0.01262	16.34580	0.01635	12.620	20.14	0.05	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.76	Put	12.93550	0.01294	16.77970	0.01678	12.935	20.08	0.05	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	23.65620	0.02366	31.33620	0.03134	23.656	18.46	0.09	0.00	0	11,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	33.10380	0.03310	42.74670	0.04275	33.104	18.20	0.12	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	45.29140	0.04529	56.31080	0.05631	45.291	18.33	0.15	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Put	48.80770	0.04881	60.15550	0.06016	48.808	18.36	0.16	0.00	0	6,728.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Call	602.00770	0.60201	625.35550	0.62536	602.008	18.36	0.84	0.00	0	7,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	50.64050	0.05064	62.14930	0.06215	50.641	18.37	0.16	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.22	Put	52.52410	0.05252	64.19070	0.06419	52.524	18.39	0.17	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	561.68740	0.56169	585.81380	0.58581	561.687	18.44	0.82	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	81.94850	0.08195	95.39830	0.09540	81.949	18.60	0.24	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	95.88660	0.09589	109.85080	0.10985	95.887	18.68	0.26	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	381.69010	0.38169	408.32890	0.40833	381.690	18.83	0.68	0.00	0	11,016.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.60	Call	320.88010	0.32088	347.66770	0.34767	320.880	18.99	0.61	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.64	Put	185.24410	0.18524	0.00000	0.00000	185.244	19.06	0.42	29,515,737.26	5,200	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Put	244.58720	0.24459	258.50660	0.25851	244.587	19.26	0.50	0.00	0	3,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Call	237.78720	0.23779	263.70660	0.26371	237.787	19.26	0.50	0.00	0	3,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Put	267.13480	0.26713	280.69580	0.28070	267.135	19.38	0.52	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.90	Put	327.94350	0.32794	340.31300	0.34031	327.943	19.68	0.58	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.93	Call	170.56760	0.17057	194.50750	0.19451	170.568	19.77	0.40	0.00	0	7,820.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Call	147.88010	0.14788	170.71140	0.17071	147.880	19.98	0.36	0.00	0	19,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	394.68010	0.39468	405.51140	0.40551	394.680	19.98	0.64	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.10	Call	119.95980	0.11996	141.00850	0.14101	119.960	20.28	0.30	0.00	0	100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.27	Put	599.79620	0.59980	605.53350	0.60553	599.796	20.78	0.77	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	62.06220	0.06206	77.24630	0.07725	62.062	21.17	0.18	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Call	49.33500	0.04934	61.79090	0.06179	49.335	21.46	0.15	0.00	0	8,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	796.13500	0.79614	796.59090	0.79659	796.135	21.46	0.85	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	36.34140	0.03634	44.80150	0.04480	36.341	21.82	0.11	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.90	Call	18.98470	0.01898	21.87580	0.02188	18.985	22.56	0.06	0.00	0	1,500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	14.87700	0.01488	16.50250	0.01650	14.877	22.84	0.05	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	11.36330	0.01136	11.98420	0.01198	11.363	23.14	0.04	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	5.43890	0.00544	5.96190	0.00596	5.439	25.00	0.02	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.60	Call	4.58520	0.00459	5.12040	0.00512	4.585	25.50	0.02	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	2.43910	0.00244	2.94970	0.00295	2.439	27.49	0.01	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	1.09020	0.00109	1.83750	0.00184	1.090	34.96	0.00	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	1.07820	0.00108	1.87920	0.00188	1.078	35.83	0.00	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	0.77070	0.00077	1.65340	0.00165	0.771	41.03	0.00	0.00	0	2,055.00
\$ / R	On 19/12/2017	Any day expiry			13.75540	13.75540	13.76740	13.76740		19.83	0.00	232,305.00	17	317.00
\$ / R	On 21/12/2017	Any day expiry			13.75980	13.75980	13.77190	13.77190		20.81	0.00	0.00	0	221.00
\$ / R	On 22/12/2017	Any day expiry			13.76210	13.76210	13.77420	13.77420		21.23	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 22/12/2017	Any day expiry	13.50	Put	173.47820	0.17348	186.40010	0.18640	173.478	20.92	0.35	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	2.21270	0.00221	2.44110	0.00244	2.213	40.97	0.01	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.77320	13.77320	13.78540	13.78540		21.73	0.00	0.00	0	916.00
\$ / R	On 29/12/2017	Any day expiry			13.77760	13.77760	13.78990	13.78990		21.86	0.00	0.00	0	500.00
\$ / R	On 29/12/2017	Any day expiry	14.50	Call	124.13410	0.12413	135.03250	0.13503	124.134	23.59	0.24	0.00	0	150.00
\$ / R	On 29/12/2017	Any day expiry	14.80	Call	77.96990	0.07797	86.38650	0.08639	77.970	24.23	0.16	0.00	0	200.00
\$ / R	On 02/01/2018	Any day expiry			13.78660	13.78660	13.79870	13.79870		21.17	0.00	0.00	0	0.00
\$ / R	On 04/01/2018	Any day expiry			13.79100	13.79100	13.80310	13.80310		20.95	0.00	0.00	0	677.00
\$ / R	On 09/01/2018	Any day expiry			13.80220	13.80220	13.81420	13.81420		20.33	0.00	0.00	0	200.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	132.54160	0.13254	137.11970	0.13712	132.542	19.69	0.24	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	108.51060	0.10851	118.03780	0.11804	108.511	22.38	0.20	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	91.86580	0.09187	100.59050	0.10059	91.866	22.62	0.17	0.00	0	1,000.00
\$ / R	On 10/01/2018	Any day expiry			13.80450	13.80450	13.81640	13.81640		20.26	0.00	0.00	0	500.00
\$ / R	On 12/01/2018	Any day expiry			13.80900	13.80900	13.82080	13.82080		20.11	0.00	0.00	0	241.00
\$ / R	On 16/01/2018	Any day expiry			13.81790	13.81790	13.82970	13.82970		19.68	0.00	0.00	0	500.00
\$ / R	On 18/01/2018	Any day expiry			13.82240	13.82240	13.83410	13.83410		19.57	0.00	0.00	0	241.00
\$ / R	On 18/01/2018	Any day expiry	13.90	Put	444.67570	0.44468	447.66760	0.44767	444.676	19.78	0.52	0.00	0	20,000.00
\$ / R	On 19/01/2018	Any day expiry			13.82460	13.82460	13.83630	13.83630		19.53	0.00	0.00	0	0.00
\$ / R	On 19/01/2018	Any day expiry	13.75	Put	364.14110	0.36414	368.36900	0.36837	364.141	19.48	0.46	0.00	0	18,000.00
\$ / R	On 25/01/2018	Any day expiry			13.83810	13.83810	13.84960	13.84960		19.21	0.00	0.00	0	70.00
\$ / R	On 31/01/2018	Any day expiry			13.85150	13.85150	13.86290	13.86290		18.90	0.00	0.00	0	1,930.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	177.70200	0.17770	181.37920	0.18138	177.702	18.27	0.27	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	184.01710	0.18402	187.73210	0.18773	184.017	18.29	0.27	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	193.76660	0.19377	197.53250	0.19753	193.767	18.32	0.28	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	228.69750	0.22870	232.59580	0.23260	228.698	18.43	0.32	0.00	0	168,000.00
\$ / R	On 01/02/2018	Any day expiry			13.85380	13.85380	13.86510	13.86510		18.89	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	12.57	Put	45.84270	0.04584	47.44500	0.04745	45.843	17.96	0.09	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	13.04	Put	122.90960	0.12291	126.02620	0.12603	122.910	18.11	0.20	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	150.01320	0.15001	153.47780	0.15348	150.013	18.15	0.23	0.00	0	3,496.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	99.50330	0.09950	107.88540	0.10789	99.503	21.47	0.16	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	68.65810	0.06866	76.13240	0.07613	68.658	21.81	0.12	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.79	Call	48.66680	0.04867	55.28550	0.05529	48.667	22.10	0.09	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	15.88	Call	43.33980	0.04334	49.66510	0.04967	43.340	22.20	0.08	0.00	0	773.00
\$ / R	On 06/02/2018	Any day expiry			13.86480	13.86480	13.87620	13.87620		18.71	0.00	0.00	0	0.00
\$ / R	On 06/02/2018	Any day expiry	13.20	Put	170.82990	0.17083	0.00000	0.00000	170.830	18.01	0.25	121,576,603.75	35,000	35,000.00
\$ / R	On 06/02/2018	Any day expiry	13.80	Put	415.85950	0.41586	419.53020	0.41953	415.859	18.66	0.46	0.00	0	35,000.00
\$ / R	On 08/02/2018	Any day expiry			13.86920	13.86920	13.88060	13.88060		18.77	0.00	0.00	0	0.00
\$ / R	On 08/02/2018	Any day expiry	13.16	Put	162.40320	0.16240	165.84740	0.16585	162.403	17.94	0.24	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	13.86	Put	451.98730	0.45199	454.91240	0.45491	451.987	18.72	0.48	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	15.05	Call	137.58270	0.13758	146.26760	0.14627	137.583	20.93	0.20	0.00	0	1,880.00
\$ / R	On 12/02/2018	Any day expiry			13.87800	13.87800	13.88950	13.88950		18.62	0.00	0.00	0	0.00
\$ / R	On 12/02/2018	Any day expiry	13.90	Put	478.68370	0.47868	481.17370	0.48117	478.684	18.62	0.49	0.00	0	20,000.00
\$ / R	On 13/02/2018	Any day expiry			13.88020	13.88020	13.89170	13.89170		18.62	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.88460	13.88460	13.89610	13.89610		18.60	0.00	0.00	0	10.00

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\$ / R			On 16/02/2018	Any day expiry			13.88680	13.88680		13.89830	13.89830	18.60	0.00	0.00	0	0.00
\$ / R	14.20	Put	On 16/02/2018	Any day expiry	671.19610	0.67120	671.92640	0.67193	671.196	19.15	0.58	0.00	0	20,000.00		
\$ / R			On 28/02/2018	Any day expiry	13.91330	13.91330	13.92490	13.92490		18.32	0.00	0.00	0	500.00		
\$ / R	14.18	Put	On 28/02/2018	Any day expiry	670.47580	0.67048	670.63190	0.67063	670.476	18.82	0.56	0.00	0	90,000.00		
\$ / R			On 01/03/2018	Any day expiry	13.91550	13.91550	13.92710	13.92710		18.31	0.00	0.00	0	0.00		
\$ / R	13.50	Put	On 01/03/2018	Any day expiry	309.79170	0.30979	312.21610	0.31222	309.792	17.85	0.35	0.00	0	100,000.00		
\$ / R			On 02/03/2018	Any day expiry	13.91770	13.91770	13.92930	13.92930		18.31	0.00	0.00	0	0.00		
\$ / R	13.40	Put	On 02/03/2018	Any day expiry	271.55920	0.27156	273.99170	0.27399	271.559	17.72	0.32	0.00	0	100,000.00		
\$ / R			On 15/03/2018	Any day expiry	13.94650	13.94650	13.95810	13.95810		18.18	0.00	18,596,318.40	1,332	1,521.00		
\$ / R			On 19/03/2018	Foreign Exchange Future	13.95530	13.95530	13.96690	13.96690		18.09	0.00	849,556,798.10	60,877	222,920.00		
\$ / R	12.00	Put	On 19/03/2018	Foreign Exchange Future	35.23320	0.03523	36.64030	0.03664	35.233	18.01	0.06	0.00	0	225,000.00		
\$ / R	12.36	Put	On 19/03/2018	Foreign Exchange Future	59.00710	0.05901	60.97350	0.06097	59.007	17.27	0.09	0.00	0	20,880.00		
\$ / R	12.40	Put	On 19/03/2018	Foreign Exchange Future	62.39810	0.06240	64.43060	0.06443	62.398	17.18	0.10	0.00	0	2,500.00		
\$ / R	12.50	Put	On 19/03/2018	Foreign Exchange Future	71.66100	0.07166	73.86270	0.07386	71.661	16.98	0.11	0.00	0	26,000.00		
\$ / R	12.57	Put	On 19/03/2018	Foreign Exchange Future	79.66320	0.07966	81.98710	0.08199	79.663	16.89	0.12	0.00	0	3,000.00		
\$ / R	12.82	Put	On 19/03/2018	Foreign Exchange Future	123.24730	0.12325	125.97990	0.12598	123.247	17.00	0.17	0.00	0	10,323.00		
\$ / R	12.94	Put	On 19/03/2018	Foreign Exchange Future	149.45010	0.14945	152.32770	0.15233	149.450	17.06	0.20	0.00	0	5,000.00		
\$ / R	13.00	Put	On 19/03/2018	Foreign Exchange Future	163.94370	0.16394	166.88260	0.16688	163.944	17.09	0.21	0.00	0	94,964.00		
\$ / R	13.22	Put	On 19/03/2018	Foreign Exchange Future	225.53680	0.22554	228.58110	0.22858	225.537	17.19	0.27	0.00	0	15,000.00		
\$ / R	13.25	Put	On 19/03/2018	Foreign Exchange Future	235.01060	0.23501	238.05480	0.23805	235.011	17.21	0.28	0.00	0	2,478.00		
\$ / R	13.38	Put	On 19/03/2018	Foreign Exchange Future	281.89690	0.28190	284.76680	0.28477	281.897	17.37	0.31	0.00	0	2,500.00		
\$ / R	13.40	Put	On 19/03/2018	Foreign Exchange Future	289.58340	0.28958	292.41880	0.29242	289.583	17.40	0.32	0.00	0	7,500.00		
\$ / R	13.50	Put	On 19/03/2018	Foreign Exchange Future	329.91130	0.32991	332.54410	0.33254	329.911	17.52	0.35	0.00	0	17,750.00		
\$ / R	13.50	Call	On 19/03/2018	Foreign Exchange Future	785.21130	0.78521	799.44410	0.79944	785.211	17.52	0.65	0.00	0	15,000.00		
\$ / R	13.60	Put	On 19/03/2018	Foreign Exchange Future	373.39940	0.37340	375.78120	0.37578	373.399	17.65	0.38	0.00	0	3,000.00		
\$ / R	13.74	Put	On 19/03/2018	Foreign Exchange Future	439.53350	0.43953	441.48870	0.44149	439.533	17.83	0.42	0.00	0	20,880.00		
\$ / R	13.76	Call	On 19/03/2018	Foreign Exchange Future	644.77590	0.64478	658.26350	0.65826	644.776	17.85	0.58	0.00	0	4,000.00		
\$ / R	13.84	Put	On 19/03/2018	Foreign Exchange Future	490.46260	0.49046	0.00000	0.00000	490.463	17.95	0.45	12,372,694.64	2,000	1,000.00		
\$ / R	13.89	Call	On 19/03/2018	Foreign Exchange Future	582.35530	0.58236	0.00000	0.00000	582.355	18.02	0.54	0.00	0	1,000.00		
\$ / R	13.89	Put	On 19/03/2018	Foreign Exchange Future	517.05530	0.51706	0.00000	0.00000	517.055	18.02	0.46	0.00	0	1,000.00		
\$ / R	13.91	Put	On 19/03/2018	Foreign Exchange Future	527.90070	0.52790	529.23410	0.52923	527.901	18.04	0.47	0.00	0	7,000.00		
\$ / R	13.93	Put	On 19/03/2018	Foreign Exchange Future	538.86350	0.53886	540.11740	0.54012	538.863	18.07	0.47	0.00	0	10,323.00		
\$ / R	13.93	Call	On 19/03/2018	Foreign Exchange Future	564.16350	0.56416	577.01740	0.57702	564.163	18.07	0.53	734,508.58	100	100.00		
\$ / R	13.95	Put	On 19/03/2018	Foreign Exchange Future	549.94310	0.54994	0.00000	0.00000	549.943	18.09	0.48	13,352,666.32	2,000	1,000.00		
\$ / R	13.98	Put	On 19/03/2018	Foreign Exchange Future	567.19380	0.56719	568.23630	0.56824	567.194	18.14	0.49	0.00	0	200.00		
\$ / R	14.05	Put	On 19/03/2018	Foreign Exchange Future	608.44260	0.60844	609.17730	0.60918	608.443	18.26	0.51	0.00	0	500.00		
\$ / R	14.07	Call	On 19/03/2018	Foreign Exchange Future	505.78220	0.50578	518.02800	0.51803	505.782	18.30	0.49	0.00	0	100.00		
\$ / R	14.16	Put	On 19/03/2018	Foreign Exchange Future	676.02250	0.67602	676.24750	0.67625	676.023	18.45	0.54	0.00	0	750.00		
\$ / R	14.18	Put	On 19/03/2018	Foreign Exchange Future	688.66080	0.68866	688.78950	0.68879	688.661	18.49	0.54	0.00	0	41,000.00		
\$ / R	14.20	Call	On 19/03/2018	Foreign Exchange Future	456.70460	0.45670	468.33950	0.46834	456.705	18.52	0.45	0.00	0	36.00		
\$ / R	14.20	Put	On 19/03/2018	Foreign Exchange Future	701.40460	0.70140	701.43950	0.70144	701.405	18.52	0.55	0.00	0	65,000.00		
\$ / R	14.22	Put	On 19/03/2018	Foreign Exchange Future	714.25280	0.71425	714.19040	0.71419	714.253	18.55	0.55	0.00	0	2,000.00		
\$ / R	14.44	Call	On 19/03/2018	Foreign Exchange Future	377.47500	0.37748	387.92930	0.38793	377.475	18.93	0.39	0.00	0	10,000.00		
\$ / R	14.45	Call	On 19/03/2018	Foreign Exchange Future	374.47160	0.37447	384.87820	0.38488	374.472	18.95	0.39	0.00	0	17,000.00		

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	897.39030	0.89739	895.99710	0.89600	897.390	19.02	0.62	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Call	359.80240	0.35980	369.95550	0.36996	359.802	19.03	0.38	0.00	0	240.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	904.50240	0.90450	903.05550	0.90306	904.502	19.03	0.62	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	918.78980	0.91879	917.24440	0.91724	918.790	19.07	0.63	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.57	Call	340.18680	0.34019	349.99070	0.34999	340.187	19.15	0.36	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.60	Call	332.10250	0.33210	0.00000	0.00000	332.103	19.21	0.35	492,738.06	100	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.68	Put	1,036.18970	1.03619	1,033.88410	1.03388	1,036.190	19.34	0.66	18,450,159.02	2,000	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.68	Call	311.48970	0.31149	320.78410	0.32078	311.490	19.34	0.34	9,331,906.62	2,000	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	294.56290	0.29456	303.59130	0.30359	294.563	19.47	0.32	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.79	Call	285.30250	0.28530	294.18160	0.29418	285.303	19.54	0.31	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.79	Put	1,120.00250	1.12000	1,117.28160	1.11728	1,120.003	19.54	0.69	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	269.79660	0.26980	278.41430	0.27841	269.797	19.66	0.30	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	261.32190	0.26132	269.79180	0.26979	261.322	19.73	0.29	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	259.24500	0.25924	267.67670	0.26768	259.245	19.75	0.29	0.00	0	18,718.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.95	Call	251.10650	0.25111	259.39140	0.25939	251.107	19.82	0.28	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	241.29790	0.24130	249.39930	0.24940	241.298	19.91	0.27	0.00	0	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	221.07880	0.22108	228.78150	0.22878	221.079	20.11	0.25	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	196.29550	0.19630	203.47430	0.20347	196.295	20.37	0.23	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	166.87210	0.16687	173.38290	0.17338	166.872	20.69	0.20	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	161.41750	0.16142	167.79890	0.16780	161.418	20.74	0.19	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	152.30500	0.15230	158.46410	0.15846	152.305	20.84	0.18	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	137.88150	0.13788	143.67130	0.14367	137.881	21.01	0.17	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	106.76590	0.10677	111.67410	0.11167	106.766	21.45	0.14	0.00	0	3,276.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	93.65830	0.09366	98.15730	0.09816	93.658	21.68	0.12	0.00	0	225,000.00
\$ / R	On 29/03/2018	Any day expiry			13.97740	13.97740	13.98910	13.98910		18.06	0.00	0.00	0	699.00
\$ / R	On 24/04/2018	Any day expiry			14.03500	14.03500	14.04660	14.04660		17.84	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			14.03720	14.03720	14.04880	14.04880		17.83	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,293.42120	1.29342	1,290.63480	1.29063	1,293.421	19.35	0.68	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	190.99750	0.19100	197.35720	0.19736	190.998	20.56	0.20	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			14.04830	14.04830	14.05990	14.05990		17.77	0.00	0.00	0	110.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	508.34910	0.50835	510.13470	0.51013	508.349	17.44	0.42	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	294.20310	0.29420	302.36390	0.30236	294.203	19.65	0.28	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	221.05400	0.22105	227.92960	0.22793	221.054	20.28	0.22	0.00	0	500.00
\$ / R	On 09/05/2018	Any day expiry			14.06820	14.06820	14.07980	14.07980		17.77	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	143.55930	0.14356	146.19530	0.14620	143.559	16.40	0.17	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	546.18110	0.54618	547.76100	0.54776	546.181	17.44	0.43	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	243.44320	0.24344	250.56850	0.25057	243.443	20.13	0.24	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			14.07260	14.07260	14.08420	14.08420		17.76	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			14.07930	14.07930	14.09090	14.09090		17.71	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	148.64450	0.14864	151.32670	0.15133	148.645	16.36	0.17	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	934.16490	0.93416	933.48070	0.93348	934.165	18.32	0.57	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	232.44680	0.23245	239.34330	0.23934	232.447	20.22	0.22	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			14.08150	14.08150	14.09310	14.09310		17.72	0.00	0.00	0	0.00
\$ / R	On 31/05/2018	Any day expiry			14.11690	14.11690	14.12850	14.12850		17.68	0.00	0.00	0	181.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	531.57950	0.53158	533.52870	0.53353	531.579	17.21	0.40	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	323.21920	0.32322	331.44130	0.33144	323.219	19.62	0.28	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	245.12900	0.24513	252.11510	0.25212	245.129	20.20	0.23	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.15690	14.15690	14.16810	14.16810		17.58	0.00	17,384,673.20	1,228	121,395.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	12.91950	0.01292	13.47940	0.01348	12.920	16.91	0.02	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	24.45490	0.02445	25.33790	0.02534	24.455	16.00	0.04	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	58.86260	0.05886	60.53170	0.06053	58.863	16.08	0.07	0.00	0	137,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	86.60490	0.08660	88.75320	0.08875	86.605	16.12	0.10	0.00	0	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	107.52080	0.10752	109.97290	0.10997	107.521	16.15	0.12	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	170.93660	0.17094	174.09640	0.17410	170.937	16.20	0.18	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	223.29740	0.22330	226.61280	0.22661	223.297	16.34	0.22	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	234.37470	0.23437	237.70740	0.23771	234.375	16.37	0.22	0.00	0	15,158.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	248.72990	0.24873	252.08240	0.25208	248.730	16.40	0.23	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	285.52760	0.28553	288.89090	0.28889	285.528	16.48	0.26	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	301.84870	0.30185	305.20570	0.30521	301.849	16.51	0.27	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	329.18940	0.32919	332.52020	0.33252	329.189	16.56	0.28	0.00	0	2,050.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	388.69500	0.38870	391.91200	0.39191	388.695	16.68	0.32	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	397.01870	0.39702	400.21620	0.40022	397.019	16.70	0.32	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	467.27060	0.46727	470.23990	0.47024	467.271	16.91	0.36	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	519.26880	0.51927	522.03960	0.52204	519.269	17.06	0.38	0.00	0	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	543.88390	0.54388	546.55390	0.54655	543.884	17.12	0.40	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	548.87960	0.54888	551.52870	0.55153	548.880	17.14	0.40	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	558.94320	0.55894	561.54980	0.56155	558.943	17.16	0.40	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	564.01110	0.56401	566.59600	0.56660	564.011	17.18	0.40	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	594.91920	0.59492	597.36930	0.59737	594.919	17.25	0.42	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	648.31120	0.64831	650.52290	0.65052	648.311	17.38	0.44	0.00	0	6,130.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	704.00710	0.70401	705.95590	0.70596	704.007	17.52	0.46	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	792.09650	0.79210	793.58550	0.79359	792.096	17.72	0.49	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	538.38540	0.53839	549.43900	0.54944	538.385	18.37	0.42	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	508.65160	0.50865	519.33450	0.51933	508.652	18.51	0.40	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	430.48670	0.43049	440.12700	0.44013	430.487	18.96	0.35	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	423.43250	0.42343	432.96870	0.43297	423.433	19.01	0.34	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	361.37740	0.36138	369.94440	0.36994	361.377	19.45	0.30	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	342.37390	0.34237	350.61990	0.35062	342.374	19.61	0.29	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	294.96340	0.29496	302.61130	0.30261	294.963	19.91	0.25	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	238.78830	0.23879	245.64030	0.24564	238.788	20.34	0.21	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	210.90750	0.21091	217.30930	0.21731	210.908	20.59	0.19	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	207.38700	0.20739	213.73100	0.21373	207.387	20.63	0.19	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	198.30650	0.19831	204.49520	0.20450	198.307	20.72	0.18	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	195.01470	0.19501	201.14420	0.20114	195.015	20.75	0.18	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	181.42920	0.18143	187.31050	0.18731	181.429	20.90	0.17	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	156.43150	0.15643	161.82620	0.16183	156.431	21.22	0.15	0.00	0	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	149.78440	0.14978	155.04050	0.15504	149.784	21.31	0.14	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	136.01530	0.13602	141.07880	0.14108	136.015	21.65	0.13	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 18/06/2018	Foreign Exchange Future	17.28	Call	131.79890	0.13180	136.80000	0.13680	131.799	21.77	0.12	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	126.06940	0.12607	130.98190	0.13098	126.069	21.93	0.12	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			14.18130	14.18130	14.19240	14.19240		17.62	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	551.80010	0.55180	554.86960	0.55487	551.800	17.09	0.39	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	348.74580	0.34875	357.29910	0.35730	348.746	19.66	0.28	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	267.39870	0.26740	274.91850	0.27492	267.399	20.20	0.23	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			14.18800	14.18800	14.19900	14.19900		17.58	0.00	0.00	0	100.00
\$ / R	On 20/07/2018	Any day expiry			14.22790	14.22790	14.23860	14.23860		17.59	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			14.23680	14.23680	14.24740	14.24740		17.56	0.00	0.00	0	0.00
\$ / R	On 24/07/2018	Any day expiry	14.19	Put	774.92990	0.77493	778.21520	0.77822	774.930	17.48	0.46	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	932.12950	0.93213	934.71710	0.93472	932.129	17.82	0.51	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.72	Call	379.36260	0.37936	388.57290	0.38857	379.363	19.57	0.29	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	338.58250	0.33858	347.34820	0.34735	338.583	19.81	0.27	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			14.23900	14.23900	14.24960	14.24960		17.56	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			14.25240	14.25240	14.26280	14.26280		17.53	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	569.81150	0.56981	574.06910	0.57407	569.812	16.96	0.38	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	373.64560	0.37365	382.93080	0.38293	373.646	19.63	0.28	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	290.66590	0.29067	298.95920	0.29896	290.666	20.18	0.23	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			14.26790	14.26790	14.27820	14.27820		17.57	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	106.11310	0.10611	108.82770	0.10883	106.113	15.44	0.11	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	603.15280	0.60315	607.50490	0.60750	603.153	17.00	0.39	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	324.27040	0.32427	333.01880	0.33302	324.270	19.98	0.25	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			14.28130	14.28130	14.29150	14.29150		17.52	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			14.32120	14.32120	14.33110	14.33110		17.48	0.00	0.00	0	1,336.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	585.28610	0.58529	590.85150	0.59085	585.286	16.85	0.37	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	389.12660	0.38913	400.25950	0.40026	389.127	19.65	0.28	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	306.47060	0.30647	316.19110	0.31619	306.471	20.21	0.23	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.35930	14.35930	14.36900	14.36900		17.46	0.00	143,593.00	10	3,287.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	15.70770	0.01571	16.46430	0.01646	15.708	15.14	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	176.16670	0.17617	180.73960	0.18074	176.167	15.55	0.16	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	186.46450	0.18646	191.22480	0.19122	186.465	15.62	0.16	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	243.57480	0.24357	249.26560	0.24927	243.575	16.01	0.20	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.36	Put	406.82840	0.40683	413.24270	0.41324	406.828	16.41	0.29	0.00	0	2,179.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	1,231.08280	1.23108	1,247.21370	1.24721	1,231.083	16.60	0.66	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.73	Put	558.68880	0.55869	565.11600	0.56512	558.689	16.70	0.35	0.00	0	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	435.70030	0.43570	446.98750	0.44699	435.700	19.45	0.30	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	422.22460	0.42222	433.38400	0.43338	422.225	19.53	0.29	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.08	Call	414.72540	0.41473	425.81070	0.42581	414.725	19.57	0.29	0.00	0	2,179.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	403.75760	0.40376	414.72920	0.41473	403.758	19.63	0.28	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	17.02	Call	275.10850	0.27511	284.42510	0.28443	275.108	20.55	0.20	0.00	0	2,500.00
\$ / R	On 28/09/2018	Any day expiry			14.38410	14.38410	14.39350	14.39350		17.50	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	597.20680	0.59721	604.02730	0.60403	597.207	16.77	0.36	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	404.73440	0.40473	415.91260	0.41591	404.734	19.70	0.28	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	319.83290	0.31983	329.97620	0.32998	319.833	20.26	0.23	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 25/10/2018	Any day expiry		14.44480	14.44480		14.45360	14.45360		17.47	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry		14.45380	14.45380		14.46260	14.46260		17.45	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry		14.45830	14.45830		14.46700	14.46700		17.46	0.00	0.00	0	0.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	609.95810	0.60996	617.66040	0.61766	609.958	16.68	0.36	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	424.64050	0.42464	436.43990	0.43644	424.641	19.73	0.28	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	341.85260	0.34185	352.70770	0.35271	341.853	20.28	0.23	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry		14.46950	14.46950		14.47810	14.47810		17.49	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	63.01570	0.06302	67.01740	0.06702	63.016	14.23	0.07	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	640.11930	0.64012	647.95240	0.64795	640.119	16.73	0.36	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	378.64110	0.37864	389.98000	0.38998	378.641	20.03	0.25	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry		14.48750	14.48750		14.49600	14.49600		17.47	0.00	0.00	0	70.00
\$ / R	On 30/11/2018	Any day expiry		14.52570	14.52570		14.53390	14.53390		17.49	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	620.86780	0.62087	629.63300	0.62963	620.868	16.63	0.35	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	437.88030	0.43788	450.55450	0.45055	437.880	19.81	0.27	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	350.14270	0.35014	361.83290	0.36183	350.143	20.41	0.22	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future		14.55870	14.55870		14.56750	14.56750		17.54	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry		14.59930	14.59930		14.60840	14.60840		17.62	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	637.27020	0.63727	645.70670	0.64571	637.270	16.71	0.34	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	463.12180	0.46312	475.53830	0.47554	463.122	20.08	0.27	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	374.15000	0.37415	385.55370	0.38555	374.150	20.75	0.23	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry		14.70440	14.70440		14.71410	14.71410		17.83	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future		14.78330	14.78330		14.79340	14.79340		17.97	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future		14.99350	14.99350		15.00500	15.00500		18.23	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future		15.43270	15.43270		15.44760	15.44760		18.60	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	697.22360	0.69722	709.70130	0.70970	697.224	22.95	0.27	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future		15.94070	15.94070		15.95250	15.95250		19.01	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry		16.06900	16.06900		16.08010	16.08010		19.10	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future		16.20300	16.20300		16.21330	16.21330		19.16	0.00	0.00	0	0.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future		13.75320	13.75320		13.76520	13.76520		19.23	0.00	440,102.40	32	609.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future		13.95530	13.95530		13.96690	13.96690		18.09	0.00	209,329.50	15	138.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future		14.15690	14.15690		14.16810	14.16810		17.58	0.00	1,302,434.80	92	83.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future		14.35930	14.35930		14.36900	14.36900		17.46	0.00	0.00	0	0.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future		15.19000	15.19000		15.19000	15.19000		0.00	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future		14.99350	14.99350		15.00500	15.00500		18.23	0.00	0.00	0	0.00
£ / R	On 01/12/2017	Any day expiry		18.39010	18.39010		18.21510	18.21510		17.53	0.00	0.00	0	0.00
£ / R	On 01/12/2017	Any day expiry	19.19	Call	6.20220	0.00620	5.51040	0.00551	6.202	31.83	0.04	0.00	0	15,200.00
£ / R	On 15/12/2017	Any day expiry		18.43490	18.43490		18.26310	18.26310		20.95	0.00	0.00	0	10.00
£ / R	On 18/12/2017	Foreign Exchange Future		18.44580	18.44580		18.27370	18.27370		20.90	0.00	47,018,344.20	2,549	213,201.00
£ / R	On 18/12/2017	Foreign Exchange Future	18.20	Call	482.93080	0.48293	400.74140	0.40074	482.931	20.76	0.62	0.00	0	400.00
£ / R	On 18/12/2017	Foreign Exchange Future	19.80	Call	44.34980	0.04435	34.33650	0.03434	44.350	23.47	0.10	0.00	0	800.00
£ / R	On 31/01/2018	Any day expiry		18.61150	18.61150		18.43680	18.43680		19.37	0.00	0.00	0	10.00
£ / R	On 01/03/2018	Any day expiry		18.71370	18.71370		18.53830	18.53830		18.64	0.00	0.00	0	17.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 15/03/2018	Any day expiry		18.76480	18.76480		18.58640	18.58640		18.51	0.00	0.00	0	38.00
£ / R	On 19/03/2018	Foreign Exchange Future		18.77940	18.77940		18.60000	18.60000		18.46	0.00	1,032,867.00	55	13,065.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	147.57820	0.14758	182.88020	0.18288	147.578	18.11	0.15	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	19.00	Call	665.62330	0.66562	596.81100	0.59681	665.623	18.64	0.47	0.00	0	1,500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	328.73990	0.32874	291.11270	0.29111	328.740	19.71	0.28	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future		19.10910	19.10910		18.92890	18.92890		17.95	0.00	0.00	0	4,422.00
£ / R	On 17/09/2018	Foreign Exchange Future		19.44270	19.44270		19.25790	19.25790		17.64	0.00	97,213.50	5	3,565.00
£ / R	On 14/06/2019	Foreign Exchange Future		20.20570	20.20570		20.01860	20.01860		17.63	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future		0.12281	0.12281		0.12372	0.12372		33.65	0.00	0.00	0	195.00
¥ / R	On 19/03/2018	Foreign Exchange Future		0.12527	0.12527		0.12619	0.12619		24.01	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future		0.12777	0.12777		0.12870	0.12870		23.06	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future		0.13035	0.13035		0.13129	0.13129			0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.14268	0.14268		0.14377	0.14377		21.55	0.00	0.00	0	0.00
€ / R	On 15/12/2017	Any day expiry		16.24630	16.24630		16.32460	16.32460		16.79	0.00	0.00	0	3.00
€ / R	On 18/12/2017	Foreign Exchange Future		16.29130	16.29130		16.37250	16.37250		17.79	0.00	247,790,673.00	15,210	110,717.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	0.88530	0.00089	1.06380	0.00106	0.885	24.57	0.00	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	221.16480	0.22116	280.83700	0.28084	221.165	17.99	0.45	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry		16.32770	16.32770		16.40580	16.40580		20.26	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry		16.45950	16.45950		16.54080	16.54080		17.85	0.00	0.00	0	30.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	207.27300	0.20727	193.11240	0.19311	207.273	17.38	0.27	0.00	0	193,000.00
€ / R	On 28/02/2018	Any day expiry		16.56000	16.56000		16.64200	16.64200		17.35	0.00	0.00	0	0.00
€ / R	On 28/02/2018	Any day expiry	16.41	Put	494.02570	0.49403	461.22910	0.46123	494.026	17.24	0.44	0.00	0	114,748.00
€ / R	On 15/03/2018	Any day expiry		16.61560	16.61560		16.69440	16.69440		17.20	0.00	0.00	0	63.00
€ / R	On 19/03/2018	Foreign Exchange Future		16.63030	16.63030		16.70830	16.70830		17.18	0.00	54,597,274.90	3,283	39,992.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	93.25860	0.09326	85.66580	0.08567	93.259	16.26	0.12	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	100.77700	0.10078	92.65730	0.09266	100.777	16.27	0.13	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.39	Put	500.03220	0.50003	469.80680	0.46981	500.032	16.95	0.42	0.00	0	174,600.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	685.51340	0.68551	731.05900	0.73106	685.513	17.05	0.55	0.00	0	643.00
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	480.79110	0.48079	515.80480	0.51580	480.791	17.63	0.43	0.00	0	620.00
€ / R	On 29/03/2018	Any day expiry		16.66740	16.66740		16.74330	16.74330		17.07	0.00	0.00	0	3.00
€ / R	On 18/06/2018	Foreign Exchange Future		16.96960	16.96960		17.05170	17.05170		16.74	0.00	0.00	0	546.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	32.13130	0.03213	30.27850	0.03028	32.131	16.45	0.04	0.00	0	54,507.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	42.93940	0.04294	40.48600	0.04049	42.939	16.34	0.05	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	183.11590	0.18312	173.46880	0.17347	183.116	15.73	0.17	0.00	0	54,507.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	565.46090	0.56546	535.56580	0.53557	565.461	16.24	0.37	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	364.37990	0.36438	386.94610	0.38695	364.380	18.49	0.27	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	136.92410	0.13692	147.90030	0.14790	136.924	20.34	0.12	0.00	0	54,507.00
€ / R	On 17/09/2018	Foreign Exchange Future		17.31980	17.31980		17.40190	17.40190		16.54	0.00	173,198.00	10	4,679.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	67.66800	0.06767	64.11980	0.06412	67.668	14.96	0.06	0.00	0	41,516.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.00	Put	416.18130	0.41618	395.16450	0.39516	416.181	15.68	0.26	0.00	0	41,516.00
€ / R	On 17/09/2018	Foreign Exchange Future	21.63	Call	220.12120	0.22012	227.89980	0.22790	220.121	21.28	0.14	0.00	0	41,516.00
€ / R	On 14/12/2018	Foreign Exchange Future		17.66390	17.66390		17.74460	17.74460		16.58	0.00	0.00	0	1,928.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 14/06/2019	Foreign Exchange Future		18.44890	18.44890		18.53800	18.53800		17.18	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap		98.54924	98.54924		97.98589	97.98589			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		95.66989	95.66989		95.08357	95.08357			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		94.49591	94.49591		93.89327	93.89327			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		96.65450	96.65450		96.04222	96.04222			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		100.39375	100.39375		99.77579	99.77579			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap		99.04579	99.04579		98.40450	98.40450			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap		101.10923	101.10923		100.44896	100.44896			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap		104.77793	104.77793		104.10944	104.10944			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap		99.75948	99.75948		99.75948	99.75948			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap		99.72662	99.72662		99.72542	99.72542			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap		99.94607	99.94607		99.93173	99.93173			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap		100.20059	100.20059		100.17950	100.17950			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		99.79701	99.79701		99.79701	99.79701			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		99.00849	99.00849		99.00693	99.00693			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		98.63539	98.63539		98.62363	98.62363			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		98.66934	98.66934		98.64760	98.64760			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		99.18000	99.18000		99.16000	99.16000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		99.69866	99.69866		99.66989	99.66989			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap		100.23414	100.23414		100.19327	100.19327			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap		100.78756	100.78756		100.74241	100.74241			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		97.73955	97.73955		97.59080	97.59080			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		97.10112	97.10112		96.92499	96.92499			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		96.43507	96.43507		96.23126	96.23126			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		96.74132	96.74132		96.50792	96.50792			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		99.03596	99.03596		98.77936	98.77936			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap		99.28315	99.28315		99.00639	99.00639			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap		100.58181	100.58181		100.28245	100.28245			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap		102.86495	102.86495		102.54829	102.54829			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future		554.90400	554.90400		556.45700	556.45700			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future		565.25400	565.25400		566.83800	566.83800			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future		630.45200	630.45200		634.36600	634.36600			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future		642.21200	642.21200		646.20000	646.20000			0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future		567.34300	567.34300		572.47400	572.47400			0.00	5,673,430.00	1	762.00
ALBI	On 03/05/2018	Index Future		577.92500	577.92500		583.15300	583.15300			0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future		10.39030	10.39030		10.46170	10.46170		18.87	0.00	228,586.60	22	15,678.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AU\$ / R	On 27/12/2017	Any day expiry		10.40500	10.40500		10.47690	10.47690		19.59	0.00	0.00	0	0.00
AU\$ / R	On 15/01/2018	Any day expiry		10.43610	10.43610		10.50800	10.50800		18.00	0.00	0.00	0	5.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future		10.53830	10.53830		10.61050	10.61050		16.38	0.00	790,372.50	75	656.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future		10.68850	10.68850		10.76110	10.76110		15.76	0.00	0.00	0	5,346.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future		10.84110	10.84110		10.91320	10.91320		15.23	0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future		10.99270	10.99270		11.06170	11.06170		15.01	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future		11.32220	11.32220		11.39520	11.39520		14.91	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future		10.70160	10.70160		10.75450	10.75450		18.90	0.00	0.00	0	1,050.00
CAD/ R	On 19/03/2018	Foreign Exchange Future		10.87160	10.87160		10.92470	10.92470		16.33	0.00	0.00	0	100.00
CAD/ R	On 18/06/2018	Foreign Exchange Future		11.04080	11.04080		11.09470	11.09470		16.64	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future		13.96730	13.96730		14.01350	14.01350		19.44	0.00	0.00	0	1,215.00
CHF / R	On 19/03/2018	Foreign Exchange Future		14.27630	14.27630		14.31900	14.31900		16.67	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future		14.58390	14.58390		14.62920	14.62920		16.25	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future		14.89940	14.89940		14.94480	14.94480			0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future		16.24180	16.24180		16.29610	16.29610		16.77	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future		2.07620	2.07620		2.08330	2.08330		20.52	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future		2.09220	2.09220		2.09930	2.09930		17.68	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future		2.10960	2.10960		2.11670	2.11670		16.94	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future		2.12820	2.12820		2.13480	2.13480			0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.18730	2.18730		2.19400	2.19400		17.20	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future		2.19350	2.19350		2.20360	2.20360		20.96	0.00	0.00	0	800.00
DKK / R	On 19/03/2018	Foreign Exchange Future		2.23910	2.23910		2.24960	2.24960		18.49	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future		2.28570	2.28570		2.29660	2.29660		17.82	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future		2.33320	2.33320		2.34410	2.34410			0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.60890	2.60890		2.62050	2.62050		18.06	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES33	On 01/02/2018	Bond Future		11.32513	75.24654		11.18543	76.04873			0.00	0.00	0	9,466.00
ES33	On 03/05/2018	Bond Future		11.44384	72.85843		11.29907	73.67574			0.00	0.00	0	0.00
ES33	On 02/08/2018	Bond Future		11.56080	74.24311		11.41086	75.07558			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		11.57267	77.58995		11.43286	78.48431			0.00	0.00	0	7,957.00
ES42	On 03/05/2018	Bond Future		11.69367	74.77580		11.54860	75.68693			0.00	0.00	0	0.00
ES42	On 02/08/2018	Bond Future		11.81087	76.19689		11.66055	77.12505			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		565.52800	565.52800		570.71500	570.71500			0.00	0.00	0	780.00
GOVI	On 03/05/2018	GOVI		576.07600	576.07600		581.36100	581.36100			0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future		1.76180	1.76180		1.76450	1.76450		20.44	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future		1.78970	1.78970		1.79190	1.79190		18.08	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future		1.81790	1.81790		1.81960	1.81960		17.28	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.84580	1.84580		1.84720	1.84720			0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		2.02140	2.02140		2.02160	2.02160		18.39	0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future		127.21143	127.21143		127.14028	127.14028			0.00	0.00	0	1,070.00
I2025	On 03/05/2018	Bond Future		129.59392	129.59392		129.52256	129.52256			0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future		132.04001	132.04001		131.96685	131.96685			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		97.20495	97.20495		97.21374	97.21374			0.00	0.00	0	1,370.00
I2029	On 03/05/2018	Bond Future		98.00740	98.00740		98.01717	98.01717			0.00	0.00	0	0.00
I2029	On 02/08/2018	Bond Future		99.89093	99.89093		99.90062	99.90062			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		100.82250	100.82250		100.83173	100.83173			0.00	0.00	0	5,283.00
I2033	On 03/05/2018	Bond Future		101.62227	101.62227		101.63239	101.63239			0.00	0.00	0	0.00
I2033	On 02/08/2018	Bond Future		103.57522	103.57522		103.58530	103.58530			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future		120.09930	120.09930		119.91991	119.91991			0.00	4,203,475.50	35	19,048.00
I2038	On 03/05/2018	Bond Future		122.34856	122.34856		122.16687	122.16687			0.00	0.00	0	0.00
I2038	On 02/08/2018	Bond Future		124.64993	124.64993		124.46438	124.46438			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future		114.68113	114.68113		114.46637	114.46637			0.00	0.00	0	21,177.00
I2046	On 03/05/2018	Bond Future		115.22909	115.22909		115.01139	115.01139			0.00	0.00	0	0.00
I2046	On 02/08/2018	Bond Future		117.44369	117.44369		117.22141	117.22141			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future	118.07670		118.07670		117.83146	117.83146			0.00	0.00	0	24,130.00
I2050	On 03/05/2018	Bond Future	120.28826		120.28826		120.03947	120.03947			0.00	0.00	0	0.00
I2050	On 02/08/2018	Bond Future	120.86671		120.86671		120.61275	120.61275			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 01/02/2018	Index Future	242.01100		242.01100		241.78600	241.78600			0.00	0.00	0	876.00
IGOV	On 03/05/2018	Index Future	246.54400		246.54400		246.31700	246.31700			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	7.25000		92.75000		7.25000	92.75000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2018	Jibar Tradeable Future	7.24000		92.76000		7.24000	92.76000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2018	Jibar Tradeable Future	7.17000		92.83000		7.17000	92.83000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	7.15000		92.85000		7.15000	92.85000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 18/04/2018	Jibar Tradeable Future	7.14000		92.86000		7.14000	92.86000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	7.07000		92.93000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	7.01000		92.99000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future	7.01000		92.99000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future	7.03000		92.97000		7.03000	92.97000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future	7.07000		92.93000		7.07000	92.93000			0.00	0.00	0	0.00
KES / R	On 18/12/2017	Foreign Exchange Future	0.13290		0.13290		0.13280	0.13280			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future	0.13270		0.13270		0.13190	0.13190			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future	0.13260		0.13260		0.13120	0.13120			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future	0.13230		0.13230		0.13170	0.13170			0.00	0.00	0	562.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.12400		0.12400		0.12400	0.12400			0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future	1.67190		1.67190		1.67860	1.67860		19.02	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future	1.70070		1.70070		1.70780	1.70780		16.93	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future	1.73030		1.73030		1.73740	1.73740		16.51	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future	1.76040		1.76040		1.76740	1.76740			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.85740		1.85740		1.86470	1.86470		15.61	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future	9.46350		9.46350		9.53680	9.53680		19.39	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future	9.59110		9.59110		9.66530	9.66530		17.08	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future	9.72160		9.72160		9.79590	9.79590		16.50	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future	9.85440		9.85440		9.92830	9.92830			0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	10.75710		10.75710		10.83510	10.83510		16.30	0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future	1.32900		1.32900		1.32760	1.32760			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future	1.34410		1.34410		1.33880	1.33880			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future	1.35970		1.35970		1.35080	1.35080			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future	1.37690		1.37690		1.36400	1.36400			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future	1.47750		1.47750		1.47600	1.47600			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.34120		1.34120		1.32750	1.32750			0.00	13,412.00	10	10.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.34570		1.34570		1.33170	1.33170			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.34980		1.34980		1.33600	1.33600			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.35400		1.35400		1.34020	1.34020			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.18450		1.18450		1.18940	1.18940			0.00	11,845.00	10	40.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.19170		1.19170		1.19630	1.19630			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.19870		1.19870		1.20350	1.20350			0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.20620		1.20620		1.21110	1.21110			0.00	0.00	0	0.00
R186	On 01/02/2018	Bond Future			9.32341		108.32952		9.21249	109.02272		8.24	0.00	706,200,140.88	6,519	89,090.00
R186	On 01/02/2018	Bond Future	7.75	Call	2.98000		0.00298		6.04000	0.00604	2.980	7.87	0.00	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	120.75000		0.12075		189.40000	0.18940	120.750	7.87	0.08	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	3,959.23000		3.95923		3,405.87000	3.40587	3,959.230	7.97	0.84	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.00	Put	2,710.11000		2.71011		2,256.39000	2.25639	2,710.110	8.06	0.70	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	1,718.27000		1.71827		1,379.58000	1.37958	1,718.270	8.15	0.54	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.65	Put	699.57000		0.69957		528.54000	0.52854	699.570	8.33	0.29	0.00	0	1,950.00
R186	On 03/05/2018	Bond Future			9.40162		110.34999		9.28568	111.05630		8.68	0.00	0.00	0	0.00
R186	On 03/05/2018	Bond Future	9.30	Call	2,153.23000		2.15323		2,509.97000	2.50997	2,153.230	8.52	0.47	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.75	Put	1,562.46000		1.56246		1,331.94000	1.33194	1,562.460	8.68	0.36	0.00	0	3,200.00
R186	On 03/05/2018	Bond Future	10.14	Put	902.90000		0.90290		754.71000	0.75471	902.900	8.89	0.23	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			292.28387		292.28387		292.16271	292.16271			0.00	0.00	0	2,350.00
R197	On 03/05/2018	Bond Future			297.75816		297.75816		297.63728	297.63728			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 01/02/2018	Bond Future			229.14676		229.14676		228.88415	228.88415		4.66	0.00	0.00	0	22,205.00
R202	On 03/05/2018	Bond Future			233.43840		233.43840		233.17276	233.17276		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			8.64039		99.80654		8.55922	100.12716		5.36	0.00	0.00	0	61,187.00
R2023	On 03/05/2018	Bond Future			8.70637		97.73815		8.62005	98.06496		5.42	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future	9.19	Put	658.87000		0.65887		571.54000	0.57154	658.870	5.47	0.29	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			9.79290		87.64342		9.65684	88.51394			0.00	1,314,651.30	15	63,522.00
R2030	On 03/05/2018	Bond Future			9.87223		89.27798		9.73121	90.16480			0.00	0.00	0	0.00
R2030	On 02/08/2018	Bond Future			9.95149		86.96896		9.80525	87.87219			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future			9.98511		89.90497		9.84421	90.86807		11.78	0.00	0.00	0	42,499.00
R2032	On 01/02/2018	Bond Future	9.20	Call	212.79000		0.21279		345.06000	0.34506	212.790	11.30	0.11	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	298.13000		0.29813		468.48000	0.46848	298.130	11.32	0.14	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	410.73000		0.41073		625.60000	0.62560	410.730	11.37	0.18	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	477.85000		0.47785		717.04000	0.71704	477.850	11.40	0.20	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			10.06344		87.42469		9.91764	88.40587		12.52	0.00	0.00	0	0.00
R2032	On 02/08/2018	Bond Future			10.13902		89.08625		9.98825	90.08560		12.80	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future			10.12668		93.81742		9.99615	94.79439			0.00	0.00	0	53,530.00
R2035	On 03/05/2018	Bond Future			10.20277		91.06685		10.06791	92.06219			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 01/02/2018	Bond Future			10.20813		85.93233		10.06733	86.98160		13.40	0.00	0.00	0	54,223.00
R2037	On 01/02/2018	Bond Future	9.88	Call	915.08000		0.91508		1,298.63000	1.29863	915.080	13.07	0.31	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.32	Put	1,519.00000		1.51900		1,135.23000	1.13523	1,519.000	13.31	0.42	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.72	Put	612.98000		0.61298		428.30000	0.42830	612.980	13.59	0.21	0.00	0	2,000.00
R2037	On 03/05/2018	Bond Future			10.28673		87.53487		10.14132	88.60395		14.24	0.00	0.00	0	0.00
R2037	On 02/08/2018	Bond Future			10.36529		84.94239		10.21510	86.03126		14.61	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future			7.54820		101.39284		7.68917	101.27564		0.93	0.00	0.00	0	42,225.00
R204	On 03/05/2018	Bond Future			7.55575		103.28394		7.75500	103.16475		0.76	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future			10.30367		88.88292		10.16290	89.99750		13.90	0.00	0.00	0	25,992.00
R2040	On 03/05/2018	Bond Future			10.38288		90.54049		10.23752	91.67610		14.77	0.00	0.00	0	0.00
R2040	On 02/08/2018	Bond Future			10.46213		87.75479		10.31200	88.91147		15.16	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 01/02/2018	Bond Future			10.34755		85.82502		10.20678	86.94327		14.45	0.00	51,666,662.04	602	18,064.00
R2044	On 03/05/2018	Bond Future			10.42498		87.42557		10.27968	88.56491		15.37	0.00	0.00	0	0.00
R2044	On 02/08/2018	Bond Future			10.50241		84.70576		10.35240	85.86632		15.77	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 01/02/2018	Bond Future			10.30317		89.49235		10.16239	90.63943		14.49	0.00	805,431.15	9	104,371.00
R2048	On 03/05/2018	Bond Future			10.37442		86.72452		10.22923	87.89310		15.43	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R207	On 01/02/2018	Bond Future			8.07067		98.98660		7.99594	99.11725		1.98	0.00	989,866.00	10	46,865.00
R207	On 03/05/2018	Bond Future			8.16333		100.83274		8.07657	100.96603		1.88	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future			8.31009		98.13611		8.23798	98.32737		3.39	0.00	0.00	0	34,724.00
R208	On 03/05/2018	Bond Future			8.38342		96.56516		8.30428	96.76019		3.27	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 01/02/2018	Bond Future			10.04840		70.77903		9.90761	71.66741		13.87	0.00	0.00	0	153,934.00
R209	On 01/02/2018	Bond Future	9.32	Call	241.93000		0.24193		384.48000	0.38448	241.930	13.33	0.13	0.00	0	157.00
R209	On 01/02/2018	Bond Future	9.33	Call	250.36000		0.25036		396.57000	0.39657	250.360	13.34	0.13	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.52	Call	456.91000		0.45691		682.67000	0.68267	456.910	13.44	0.21	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.59	Put	3,515.55000		3.51555		2,886.57000	2.88657	3,515.550	13.48	0.76	0.00	0	377.00
R209	On 01/02/2018	Bond Future	9.75	Call	849.26000		0.84926		1,191.70000	1.19170	849.260	13.58	0.33	0.00	0	5,000.00
R209	On 01/02/2018	Bond Future	9.85	Put	2,331.49000		2.33149		1,840.04000	1.84004	2,331.490	13.64	0.61	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	9.87	Put	2,252.46000		2.25246		1,772.01000	1.77201	2,252.460	13.65	0.60	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.88	Put	2,213.66000		2.21366		1,738.71000	1.73871	2,213.660	13.65	0.59	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.89	Put	2,175.19000		2.17519		1,705.74000	1.70574	2,175.190	13.66	0.59	0.00	0	157.00
R209	On 01/02/2018	Bond Future	10.00	Put	1,781.72000		1.78172		1,372.41000	1.37241	1,781.720	13.72	0.52	0.00	0	7,488.00
R209	On 01/02/2018	Bond Future	10.10	Put	1,469.79000		1.46979		1,113.61000	1.11361	1,469.790	13.78	0.46	0.00	0	3,000.00
R209	On 01/02/2018	Bond Future	10.22	Put	1,150.09000		1.15009		854.08000	0.85408	1,150.090	13.85	0.39	0.00	0	739.00
R209	On 03/05/2018	Bond Future			10.11680		68.94978		9.97171	69.85489		14.78	0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future	9.75	Call	1,615.35000		1.61535		1,991.20000	1.99120	1,615.350	14.35	0.38	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.00	Put	2,989.77000		2.98977		2,547.59000	2.54759	2,989.770	14.49	0.53	0.00	0	5,000.00
R209	On 03/05/2018	Bond Future	10.22	Put	2,302.09000		2.30209		1,934.06000	1.93406	2,302.090	14.61	0.44	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	1,186.70000		1.18670		965.89000	0.96589	1,186.700	14.97	0.27	0.00	0	435.00
R209	On 02/08/2018	Bond Future			10.18238		70.26022		10.03298	71.18214		15.15	0.00	0.00	0	0.00
R209	On 02/08/2018	Bond Future	9.66	Call	2,048.02000		2.04802		2,418.62000	2.41862	2,048.020	14.67	0.37	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	3,359.08000		3.35908		2,954.24000	2.95424	3,359.080	14.99	0.47	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	1,866.31000		1.86631		1,606.65000	1.60665	1,866.310	15.45	0.31	0.00	0	435.00
R209	On 01/11/2018	Bond Future			10.24788		68.46662		10.09378	69.40721		15.68	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	9.34	Call	1,849.02000		1.84902		2,163.66000	2.16366	1,849.020	15.10	0.31	0.00	0	435.00
R209	On 01/11/2018	Bond Future	9.94	Put	5,101.64000		5.10164		4,612.94000	4.61294	5,101.640	15.36	0.54	0.00	0	435.00
R209	On 01/11/2018	Bond Future	10.57	Put	3,188.22000		3.18822		2,837.28000	2.83728	3,188.220	15.74	0.40	0.00	0	435.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209/R204	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 01/02/2018	Bond Future	181.33383		181.33383		181.18894	181.18894			0.00	0.00	0	2,159.00
R210	On 03/05/2018	Bond Future	182.30488		182.30488		182.15892	182.15892			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 01/02/2018	Bond Future	149.36218		149.36218		149.32107	149.32107			0.00	0.00	0	4,967.00
R212	On 03/05/2018	Bond Future	152.15949		152.15949		152.11895	152.11895			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	9.86906	82.25546		9.73324	83.10017			11.61	0.00	0.00	0	58,332.00
R213	On 03/05/2018	Bond Future	9.94154	80.24006		9.80112	81.10068			12.32	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 01/02/2018	Bond Future	10.23116	70.03025		10.09044	70.93940			14.53	0.00	0.00	0	50,361.00
R214	On 03/05/2018	Bond Future	10.29964	68.04036		10.15470	68.96661			15.51	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 18/12/2017	Foreign Exchange Future	24,437.48000	24,437.48000		24,518.14000	24,518.14000				0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future	24,841.60000	24,841.60000		24,919.46000	24,919.46000				0.00	0.00	0	0.00
SGD / R	On 18/12/2017	Foreign Exchange Future	10.20870	10.20870		10.23210	10.23210			19.32	0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future	10.36920	10.36920		10.39240	10.39240			16.60	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	10.53220	10.53220		10.55590	10.55590			16.00	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	10.69880	10.69880		10.72180	10.72180				0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	11.74010	11.74010		11.76570	11.76570			16.46	0.00	0.00	0	0.00
TRY / R	On 18/12/2017	Foreign Exchange Future	3.45400	3.45400		3.46580	3.46580			16.39	0.00	0.00	0	4,775.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.40180	3.40180		3.41370	3.41370			14.55	0.00	0.00	0	433.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.34610	3.34610		3.35870	3.35870			14.49	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	3.29390	3.29390		3.30520	3.30520				0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.31810	3.31810		3.31910	3.31910			16.06	0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.35280	1.35280		1.35030	1.35030				0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.33660	1.33660		1.33630	1.33630				0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.31460	1.31460		1.31560	1.31560				0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.29590	1.29590		1.29470	1.29470				0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.21640	1.21640		1.21640	1.21640				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Total for Derivatives :											4,041,143,354.23	273,108	7,831,910.00
Grand Total:											4,041,143,354.23	273,108	7,831,910.00