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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/12/2017

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
\$ / R	On 19/12/2017	Any day expiry		12.74800	12.74800		12.82930	12.82930		17.07	0.00	0.00	0	0.00
\$ / R	On 21/12/2017	Any day expiry		12.75010	12.75010		12.82930	12.82930		16.77	0.00	0.00	0	221.00
\$ / R	On 22/12/2017	Any day expiry		12.75010	12.75010		12.83090	12.83090		16.60	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	752.49070	0.75249	744.30130	0.74430	752.491	30.54	0.98	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	0.02180	0.00002	0.24950	0.00025	0.022	100.00	0.00	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry		12.75560	12.75560		12.83860	12.83860		14.21	0.00	0.00	0	916.00
\$ / R	On 28/12/2017	Any day expiry		12.75670	12.75670		12.84010	12.84010		13.99	0.00	0.00	0	0.00
\$ / R	On 28/12/2017	Any day expiry	13.10	Put	373.17200	0.37317	473.35270	0.47335	373.172	17.17	0.83	0.00	0	100.00
\$ / R	On 28/12/2017	Any day expiry	13.56	Call	5.80090	0.00580	103.05880	0.10306	5.801	21.25	0.03	0.00	0	100.00
\$ / R	On 29/12/2017	Any day expiry		12.75780	12.75780		12.84170	12.84170		13.83	0.00	0.00	0	1,000.00
\$ / R	On 29/12/2017	Any day expiry	14.50	Call	0.37140	0.00037	22.05410	0.02205	0.371	27.00	0.00	0.00	0	150.00
\$ / R	On 29/12/2017	Any day expiry	14.80	Call	0.16310	0.00016	14.47940	0.01448	0.163	28.76	0.00	0.00	0	200.00
\$ / R	On 02/01/2018	Any day expiry		12.76220	12.76220		12.85030	12.85030		12.88	0.00	0.00	0	0.00
\$ / R	On 04/01/2018	Any day expiry		12.76710	12.76710		12.85460	12.85460		13.47	0.00	0.00	0	436.00
\$ / R	On 08/01/2018	Any day expiry		12.77680	12.77680		12.86320	12.86320		13.75	0.00	0.00	0	0.00
\$ / R	On 08/01/2018	Any day expiry	12.50	Put	61.49950	0.06150	167.89710	0.16790	61.499	13.90	0.25	0.00	0	20,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 08/01/2018	Any day expiry	13.25	Put	515.05520	0.51506	580.56140	0.58056	515.055	15.86	0.83	0.00	0	20,000.00
\$ / R	On 09/01/2018	Any day expiry			12.77930	12.77930	12.86530	12.86530		13.93	0.00	0.00	0	220.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	474.69130	0.47469	546.32630	0.54633	474.691	15.84	0.80	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	1.15230	0.00115	19.36930	0.01937	1.152	23.19	0.01	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	0.93290	0.00093	16.07000	0.01607	0.933	23.80	0.00	0.00	0	1,000.00
\$ / R	On 10/01/2018	Any day expiry			12.78170	12.78170	12.86750	12.86750		14.09	0.00	0.00	0	1,126.00
\$ / R	On 12/01/2018	Any day expiry			12.78660	12.78660	12.87180	12.87180		14.56	0.00	0.00	0	241.00
\$ / R	On 15/01/2018	Any day expiry			12.79400	12.79400	12.87820	12.87820		14.43	0.00	0.00	0	574.00
\$ / R	On 15/01/2018	Any day expiry	13.50	Put	743.70460	0.74370	773.25540	0.77326	743.705	17.12	0.87	0.00	0	238.00
\$ / R	On 15/01/2018	Any day expiry	13.75	Call	19.45760	0.01946	105.26250	0.10526	19.458	17.83	0.07	0.00	0	238.00
\$ / R	On 15/01/2018	Any day expiry	14.12	Call	7.30200	0.00730	60.58850	0.06059	7.302	18.91	0.03	0.00	0	50,000.00
\$ / R	On 16/01/2018	Any day expiry			12.79640	12.79640	12.88040	12.88040		14.54	0.00	0.00	0	500.00
\$ / R	On 18/01/2018	Any day expiry			12.80130	12.80130	12.88460	12.88460		14.72	0.00	0.00	0	241.00
\$ / R	On 18/01/2018	Any day expiry	13.90	Put	1,114.02180	1.11402	1,105.43030	1.10543	1,114.022	17.80	0.94	0.00	0	20,000.00
\$ / R	On 19/01/2018	Any day expiry			12.80370	12.80370	12.88680	12.88680		14.79	0.00	0.00	0	0.00
\$ / R	On 19/01/2018	Any day expiry	13.75	Put	972.10210	0.97210	977.90080	0.97790	972.102	17.65	0.91	0.00	0	18,000.00
\$ / R	On 25/01/2018	Any day expiry			12.81690	12.81690	12.89920	12.89920		14.84	0.00	0.00	0	70.00
\$ / R	On 31/01/2018	Any day expiry			12.82860	12.82860	12.91100	12.91100		15.04	0.00	1,774,447,102.00	138,086	140,430.00
\$ / R	On 31/01/2018	Any day expiry	12.80	Put	247.70500	0.24770	330.67130	0.33067	247.705	14.92	0.47	0.00	0	25,000.00
\$ / R	On 31/01/2018	Any day expiry	13.16	Put	481.47520	0.48148	541.83360	0.54183	481.475	16.06	0.67	0.00	0	19,500.00
\$ / R	On 31/01/2018	Any day expiry	13.20	Put	511.42940	0.51143	568.43680	0.56844	511.429	16.19	0.69	0.00	0	17,000.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	549.77960	0.54978	602.46750	0.60247	549.780	16.36	0.71	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	565.38770	0.56539	616.31540	0.61632	565.388	16.42	0.72	1,399,793,251.49	151,117	2,883.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	589.07270	0.58907	637.32960	0.63733	589.073	16.52	0.73	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	670.22590	0.67023	709.41980	0.70942	670.226	16.85	0.77	0.00	0	168,000.00
\$ / R	On 31/01/2018	Any day expiry	13.90	Call	38.25920	0.03826	118.49880	0.11850	38.259	18.07	0.10	0.00	0	42,000.00
\$ / R	On 31/01/2018	Any day expiry	14.00	Call	31.43870	0.03144	104.33540	0.10434	31.439	18.30	0.09	0.00	0	23,300.00
\$ / R	On 31/01/2018	Any day expiry	14.25	Call	19.35730	0.01936	75.20580	0.07521	19.357	18.88	0.06	2,161,853.52	2,967	29,000.00
\$ / R	On 01/02/2018	Any day expiry			12.83060	12.83060	12.91300	12.91300		15.07	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	12.57	Put	143.81230	0.14381	227.19590	0.22720	143.812	14.39	0.33	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	13.04	Put	398.07540	0.39808	466.90340	0.46690	398.075	15.69	0.61	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	476.05120	0.47605	536.58040	0.53658	476.051	16.05	0.66	0.00	0	3,496.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	3.61980	0.00362	17.65280	0.01765	3.620	21.25	0.01	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	2.61120	0.00261	11.18990	0.01119	2.611	22.42	0.01	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.79	Call	2.49620	0.00250	10.16530	0.01017	2.496	24.06	0.01	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	15.88	Call	2.47050	0.00247	9.88980	0.00989	2.471	24.60	0.01	0.00	0	773.00
\$ / R	On 06/02/2018	Any day expiry			12.84030	12.84030	12.92290	12.92290		15.05	0.00	0.00	0	0.00
\$ / R	On 06/02/2018	Any day expiry	13.20	Put	520.00110	0.52000	574.20820	0.57421	520.001	16.15	0.67	0.00	0	35,000.00
\$ / R	On 06/02/2018	Any day expiry	13.80	Put	1,018.41340	1.01841	1,025.18150	1.02518	1,018.413	17.78	0.86	0.00	0	35,000.00
\$ / R	On 08/02/2018	Any day expiry			12.84420	12.84420	12.92690	12.92690		15.11	0.00	0.00	0	0.00
\$ / R	On 08/02/2018	Any day expiry	13.16	Put	494.40820	0.49441	550.34380	0.55034	494.408	16.06	0.65	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	13.86	Put	1,073.14120	1.07314	1,075.97460	1.07597	1,073.141	17.95	0.86	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	15.05	Call	7.54730	0.00755	27.48700	0.02749	7.547	20.51	0.02	0.00	0	1,880.00
\$ / R	On 12/02/2018	Any day expiry			12.85200	12.85200	12.93480	12.93480		15.06	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 12/02/2018	Any day expiry	13.75	Put	975.09630	0.97510	986.42360	0.98642	975.096	17.58	0.83	0.00	0	20,000.00
\$ / R	On 12/02/2018	Any day expiry	13.90	Put	1,108.62320	1.10862	1,109.43290	1.10943	1,108.623	17.94	0.86	0.00	0	20,000.00
\$ / R	On 13/02/2018	Any day expiry			12.85390	12.85390	12.93680	12.93680		15.09	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			12.85780	12.85780	12.94070	12.94070		15.13	0.00	0.00	0	10.00
\$ / R	On 16/02/2018	Any day expiry			12.85980	12.85980	12.94270	12.94270		15.16	0.00	0.00	0	0.00
\$ / R	On 16/02/2018	Any day expiry	14.20	Put	1,384.25180	1.38425	1,367.76320	1.36776	1,384.252	18.66	0.90	0.00	0	20,000.00
\$ / R	On 28/02/2018	Any day expiry			12.88290	12.88290	12.96620	12.96620		15.17	0.00	981,904,800.00	76,000	77,000.00
\$ / R	On 28/02/2018	Any day expiry	13.80	Call	107.03520	0.10704	200.37210	0.20037	107.035	17.63	0.20	0.00	0	8,500.00
\$ / R	On 28/02/2018	Any day expiry	14.18	Put	1,361.92620	1.36193	1,350.47890	1.35048	1,361.926	18.49	0.87	0.00	0	90,000.00
\$ / R	On 01/03/2018	Any day expiry			12.88480	12.88480	12.96810	12.96810		15.30	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry			12.88670	12.88670	12.97010	12.97010		15.33	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry	13.40	Put	700.08310	0.70008	734.38380	0.73438	700.083	16.68	0.69	0.00	0	100,000.00
\$ / R	On 15/03/2018	Any day expiry			12.91150	12.91150	12.99540	12.99540		15.35	0.00	0.00	0	5,397.00
\$ / R	On 19/03/2018	Foreign Exchange Future			12.91920	12.91920	13.00310	13.00310		15.32	0.00	4,925,406,242.40	381,247	947,410.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	58.90340	0.05890	107.89250	0.10789	58.903	13.63	0.13	0.00	0	226,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.13	Put	83.91910	0.08392	137.36320	0.13736	83.919	13.85	0.17	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	145.14110	0.14514	202.64110	0.20264	145.141	14.27	0.25	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	158.20880	0.15821	216.51650	0.21652	158.209	14.35	0.27	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	194.02900	0.19403	253.72500	0.25372	194.029	14.54	0.31	14,957,003.58	3,700	26,200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.57	Put	221.79790	0.22180	281.91630	0.28192	221.798	14.68	0.34	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.82	Put	338.90430	0.33890	396.89810	0.39690	338.904	15.16	0.44	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	405.26360	0.40526	459.81920	0.45982	405.264	15.42	0.49	32,040,898.35	5,000	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	441.19630	0.44120	493.08800	0.49309	441.196	15.56	0.52	100,630,262.40	15,000	100,016.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Put	570.77120	0.57077	614.12410	0.61412	570.771	16.06	0.59	0.00	0	1,073.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Call	289.97120	0.28997	417.22410	0.41722	289.971	16.06	0.41	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.21	Put	577.62140	0.57762	620.49640	0.62050	577.621	16.08	0.59	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	584.50240	0.58450	626.89790	0.62690	584.502	16.11	0.60	232,186,117.80	30,000	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	605.34700	0.60535	646.27670	0.64628	605.347	16.18	0.61	0.00	0	45,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.32	Call	254.28930	0.25429	375.58820	0.37559	254.289	16.36	0.37	23,958,078.50	5,000	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.32	Put	655.08930	0.65509	692.48820	0.69249	655.089	16.36	0.63	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	698.91090	0.69891	733.16840	0.73317	698.911	16.51	0.65	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	713.74980	0.71375	746.94260	0.74694	713.750	16.55	0.66	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	208.78520	0.20879	320.44950	0.32045	208.785	16.80	0.31	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	789.58520	0.78959	817.34950	0.81735	789.585	16.80	0.69	0.00	0	17,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.52	Put	805.06700	0.80507	831.72950	0.83173	805.067	16.85	0.69	0.00	0	7,200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	867.73450	0.86773	890.19610	0.89020	867.734	17.04	0.71	0.00	0	200,389.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.66	Call	174.81460	0.17481	278.09040	0.27809	174.815	17.17	0.27	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.70	Call	167.18150	0.16718	268.33850	0.26834	167.182	17.26	0.26	0.00	0	25,150.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.72	Call	163.49310	0.16349	263.59140	0.26359	163.493	17.31	0.26	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.72	Put	964.29310	0.96429	980.49140	0.98049	964.293	17.31	0.74	1,929,478.66	200	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.74	Put	980.68590	0.98069	995.82550	0.99583	980.686	17.35	0.75	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	156.36230	0.15636	254.34410	0.25434	156.362	17.40	0.25	0.00	0	4,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.79	Call	151.22680	0.15123	247.62000	0.24762	151.227	17.47	0.24	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.84	Put	1,063.84860	1.06385	1,073.70910	1.07371	1,063.849	17.58	0.77	0.00	0	1,000.00

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\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	1,123.16320	1.12316	1,129.36960	1.12937	1,123.163	17.74	0.79	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Call	129.46420	0.12946	218.53540	0.21854	129.464	17.78	0.21	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Put	1,140.26420	1.14026	1,145.43540	1.14544	1,140.264	17.78	0.79	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.95	Put	1,157.43350	1.15743	1,161.57410	1.16157	1,157.434	17.83	0.79	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.98	Put	1,183.30960	1.18331	1,185.91130	1.18591	1,183.310	17.90	0.80	0.00	0	200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	119.83680	0.11984	205.31970	0.20532	119.837	17.94	0.20	2,972,298.48	1,000	11,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.02	Call	117.22710	0.11723	201.69710	0.20170	117.227	17.99	0.19	0.00	0	55.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05	Put	1,244.22400	1.24422	1,243.28280	1.24328	1,244.224	18.05	0.81	0.00	0	500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.07	Call	110.96200	0.11096	192.92230	0.19292	110.962	18.10	0.18	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.12	Call	105.05180	0.10505	184.54110	0.18454	105.052	18.21	0.17	0.00	0	4,951.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.16	Put	1,341.36640	1.34137	1,335.00890	1.33501	1,341.366	18.30	0.83	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	1,359.20120	1.35920	1,351.87980	1.35188	1,359.201	18.35	0.84	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Put	1,377.08590	1.37709	1,368.81000	1.36881	1,377.086	18.39	0.84	703,671,836.40	65,000	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Call	96.28590	0.09629	171.91000	0.17191	96.286	18.39	0.16	0.00	0	73.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.22	Put	1,394.62180	1.39462	1,385.79450	1.38579	1,394.622	18.41	0.84	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.42	Call	72.15990	0.07216	140.69620	0.14070	72.160	18.60	0.13	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.44	Call	70.27320	0.07027	138.09480	0.13809	70.273	18.62	0.12	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	69.34670	0.06935	136.81060	0.13681	69.347	18.63	0.12	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	1,636.55560	1.63656	1,618.69630	1.61870	1,636.556	18.67	0.88	1,831,158,630.40	160,000	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	1,645.68520	1.64569	1,627.47280	1.62747	1,645.685	18.68	0.88	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Call	64.88520	0.06489	130.57280	0.13057	64.885	18.68	0.12	11,233,237.95	7,500	10,490.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	1,663.97830	1.66398	1,645.05850	1.64506	1,663.978	18.70	0.89	0.00	0	850.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.54	Call	61.51270	0.06151	125.78940	0.12579	61.513	18.72	0.11	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.57	Call	59.09310	0.05909	122.31940	0.12232	59.093	18.74	0.11	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.60	Call	56.76390	0.05676	118.94500	0.11895	56.764	18.77	0.10	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	46.36820	0.04637	103.44830	0.10345	46.368	18.92	0.09	0.00	0	25,047.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	39.93150	0.03993	93.41430	0.09341	39.932	19.02	0.08	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	37.81150	0.03781	90.01970	0.09002	37.812	19.06	0.07	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	37.29850	0.03730	89.19180	0.08919	37.298	19.07	0.07	0.00	0	18,718.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.95	Call	35.31370	0.03531	85.95630	0.08596	35.314	19.11	0.07	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	32.97690	0.03298	82.08350	0.08208	32.977	19.15	0.06	0.00	0	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	28.35080	0.02835	74.19100	0.07419	28.351	19.26	0.06	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	23.05070	0.02305	64.69150	0.06469	23.051	19.40	0.05	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	17.47180	0.01747	53.98380	0.05398	17.472	19.59	0.04	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	16.52790	0.01653	52.07980	0.05208	16.528	19.63	0.03	0.00	0	40,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	15.98960	0.01599	48.91710	0.04892	15.990	19.91	0.03	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	15.17200	0.01517	43.93680	0.04394	15.172	20.40	0.03	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	13.48190	0.01348	33.41330	0.03341	13.482	21.65	0.03	0.00	0	13,176.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	12.79940	0.01280	29.08510	0.02909	12.799	22.30	0.02	0.00	0	225,000.00
\$ / R	On 29/03/2018	Any day expiry			12.93850	12.93850	13.02280	13.02280		15.47	0.00	0.00	0	1,199.00
\$ / R	On 24/04/2018	Any day expiry			12.98910	12.98910	13.07410	13.07410		15.54	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			12.99100	12.99100	13.07610	13.07610		15.54	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	2,085.83140	2.08583	2,056.21670	2.05622	2,085.831	19.21	0.89	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	36.72990	0.03673	71.71290	0.07171	36.730	20.36	0.06	0.00	0	2,000.00

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 30/04/2018	Any day expiry			13.00070	13.00070		13.08590	13.08590		15.52	0.00	0.00	0	110.00
\$ / R	13.80	Put	On 30/04/2018	Any day expiry	1,040.27770	1.04028		1,053.77010	1.05377	1,040.278	17.15	0.70	0.00	0	1,000.00		
\$ / R	15.23	Call	On 30/04/2018	Any day expiry	67.07000	0.06707		117.02890	0.11703	67.070	19.47	0.10	0.00	0	500.00		
\$ / R	15.66	Call	On 30/04/2018	Any day expiry	45.80050	0.04580		85.49310	0.08549	45.801	20.07	0.07	0.00	0	500.00		
\$ / R			On 09/05/2018	Any day expiry			13.01820	13.01820		13.10370	13.10370		15.51	0.00	0.00	0	0.00
\$ / R	12.74	Put	On 09/05/2018	Any day expiry	354.65900	0.35466		401.08660	0.40109	354.659	15.07	0.39	0.00	0	1,880.00		
\$ / R	13.86	Put	On 09/05/2018	Any day expiry	1,089.50420	1.08950		1,100.98850	1.10099	1,089.504	17.21	0.70	0.00	0	1,880.00		
\$ / R	15.63	Call	On 09/05/2018	Any day expiry	54.79130	0.05479		96.86910	0.09687	54.791	19.95	0.08	0.00	0	1,880.00		
\$ / R			On 11/05/2018	Any day expiry			13.02210	13.02210		13.10760	13.10760		15.53	0.00	0.00	0	70.00
\$ / R			On 14/05/2018	Any day expiry			13.02800	13.02800		13.11350	13.11350		15.58	0.00	0.00	0	0.00
\$ / R	12.75	Put	On 14/05/2018	Any day expiry	363.21420	0.36321		409.12420	0.40912	363.214	15.06	0.39	0.00	0	11,000.00		
\$ / R	14.50	Put	On 14/05/2018	Any day expiry	1,624.46640	1.62447		1,613.82470	1.61382	1,624.466	18.30	0.81	0.00	0	11,000.00		
\$ / R	15.76	Call	On 14/05/2018	Any day expiry	52.07810	0.05208		93.53600	0.09354	52.078	19.97	0.07	0.00	0	11,000.00		
\$ / R			On 15/05/2018	Any day expiry			13.02990	13.02990		13.11550	13.11550		15.59	0.00	0.00	0	0.00
\$ / R			On 31/05/2018	Any day expiry			13.06100	13.06100		13.14710	13.14710		15.59	0.00	0.00	0	181.00
\$ / R	13.80	Put	On 31/05/2018	Any day expiry	1,046.69450	1.04669		1,060.90210	1.06090	1,046.694	16.97	0.67	0.00	0	1,000.00		
\$ / R	15.43	Call	On 31/05/2018	Any day expiry	87.35030	0.08735		138.05890	0.13806	87.350	19.47	0.11	0.00	0	500.00		
\$ / R	15.89	Call	On 31/05/2018	Any day expiry	58.71880	0.05872		103.06490	0.10306	58.719	19.85	0.08	0.00	0	500.00		
\$ / R			On 18/06/2018	Foreign Exchange Future			13.09600	13.09600		13.18260	13.18260		15.64	0.00	605,401,888.00	46,228	173,420.00
\$ / R	11.00	Put	On 18/06/2018	Foreign Exchange Future	28.02450	0.02802		35.67900	0.03568	28.024	15.22	0.05	0.00	0	750.00		
\$ / R	11.50	Put	On 18/06/2018	Foreign Exchange Future	59.25600	0.05926		82.36630	0.08237	59.256	14.43	0.09	0.00	0	66.00		
\$ / R	12.00	Put	On 18/06/2018	Foreign Exchange Future	130.70390	0.13070		171.00530	0.17101	130.704	14.15	0.18	270,855,081.90	117,000	20,000.00		
\$ / R	12.12	Put	On 18/06/2018	Foreign Exchange Future	160.12900	0.16013		202.08290	0.20208	160.129	14.27	0.21	0.00	0	372.00		
\$ / R	12.25	Put	On 18/06/2018	Foreign Exchange Future	196.71670	0.19672		239.81580	0.23982	196.717	14.40	0.24	0.00	0	104,895.00		
\$ / R	12.30	Put	On 18/06/2018	Foreign Exchange Future	212.13350	0.21213		255.48140	0.25548	212.133	14.46	0.25	0.00	0	24,500.00		
\$ / R	12.40	Put	On 18/06/2018	Foreign Exchange Future	245.25550	0.24526		288.77530	0.28878	245.255	14.56	0.28	0.00	0	12,603.00		
\$ / R	12.50	Put	On 18/06/2018	Foreign Exchange Future	282.39360	0.28239		324.71280	0.32471	282.394	14.69	0.31	0.00	0	114,600.00		
\$ / R	12.75	Put	On 18/06/2018	Foreign Exchange Future	391.67580	0.39168		432.79160	0.43279	391.676	15.08	0.38	0.00	0	66.00		
\$ / R	12.96	Put	On 18/06/2018	Foreign Exchange Future	498.66310	0.49866		536.92030	0.53692	498.663	15.42	0.44	0.00	0	2,700.00		
\$ / R	13.00	Put	On 18/06/2018	Foreign Exchange Future	520.54890	0.52055		558.08560	0.55809	520.549	15.48	0.45	0.00	0	30,358.00		
\$ / R	13.05	Put	On 18/06/2018	Foreign Exchange Future	548.56040	0.54856		585.13200	0.58513	548.560	15.56	0.47	0.00	0	1,250.00		
\$ / R	13.17	Put	On 18/06/2018	Foreign Exchange Future	619.08060	0.61908		652.72120	0.65272	619.081	15.76	0.50	0.00	0	965.00		
\$ / R	13.20	Put	On 18/06/2018	Foreign Exchange Future	637.40240	0.63740		670.29840	0.67030	637.402	15.82	0.51	0.00	0	372.00		
\$ / R	13.22	Put	On 18/06/2018	Foreign Exchange Future	649.75120	0.64975		682.14080	0.68214	649.751	15.85	0.51	0.00	0	15,000.00		
\$ / R	13.30	Put	On 18/06/2018	Foreign Exchange Future	700.19390	0.70019		730.45660	0.73046	700.194	15.99	0.53	0.00	0	25,550.00		
\$ / R	13.46	Put	On 18/06/2018	Foreign Exchange Future	805.90740	0.80591		831.53020	0.83153	805.907	16.27	0.57	0.00	0	5,183.00		
\$ / R	13.48	Put	On 18/06/2018	Foreign Exchange Future	819.55240	0.81955		844.56360	0.84456	819.552	16.31	0.58	0.00	0	7,420.00		
\$ / R	13.50	Put	On 18/06/2018	Foreign Exchange Future	833.28950	0.83329		857.68330	0.85768	833.289	16.34	0.58	0.00	0	114,600.00		
\$ / R	13.64	Put	On 18/06/2018	Foreign Exchange Future	931.93720	0.93194		951.87940	0.95188	931.937	16.59	0.61	1,139,966,964.37	141,060	70,530.00		
\$ / R	13.75	Put	On 18/06/2018	Foreign Exchange Future	1,012.33220	1.01233		1,028.64230	1.02864	1,012.332	16.78	0.64	0.00	0	104,895.00		
\$ / R	13.80	Put	On 18/06/2018	Foreign Exchange Future	1,049.71640	1.04972		1,064.29810	1.06430	1,049.716	16.87	0.65	0.00	0	500.00		
\$ / R	13.81	Put	On 18/06/2018	Foreign Exchange Future	1,057.24670	1.05725		1,071.52100	1.07152	1,057.247	16.89	0.65	0.00	0	40,000.00		
\$ / R	13.83	Put	On 18/06/2018	Foreign Exchange Future	1,072.36980	1.07237		1,086.02100	1.08602	1,072.370	16.92	0.65	0.00	0	300.00		
\$ / R	13.84	Put	On 18/06/2018	Foreign Exchange Future	1,079.95890	1.07996		1,093.29780	1.09330	1,079.959	16.94	0.66	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	13.90	Put	1,125.86980	1.12587	1,137.33270	1.13733	1,125.870	17.05	0.67	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,203.77870	1.20378	1,212.08980	1.21209	1,203.779	17.22	0.69	0.00	0	6,130.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	1,283.32060	1.28332	1,288.46400	1.28846	1,283.321	17.40	0.71	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	1,405.44570	1.40545	1,405.86130	1.40586	1,405.446	17.67	0.73	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	205.65780	0.20566	284.70420	0.28470	205.658	18.11	0.23	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	179.90090	0.17990	253.54290	0.25354	179.901	18.34	0.20	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	167.07480	0.16707	237.79260	0.23779	167.075	18.47	0.19	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	134.10510	0.13411	196.46790	0.19647	134.105	18.87	0.16	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	131.21430	0.13121	192.77900	0.19278	131.214	18.91	0.15	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	123.83300	0.12383	183.30700	0.18331	123.833	19.01	0.15	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	116.89900	0.11690	174.33550	0.17434	116.899	19.12	0.14	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	106.52170	0.10652	160.76510	0.16077	106.522	19.29	0.13	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	101.35650	0.10136	153.93940	0.15394	101.356	19.38	0.12	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	99.22750	0.09923	151.11440	0.15111	99.228	19.42	0.12	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	82.28630	0.08229	128.89600	0.12890	82.286	19.74	0.10	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	62.41400	0.06241	106.46000	0.10646	62.414	20.11	0.08	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	53.08190	0.05308	95.54620	0.09555	53.082	20.33	0.07	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	51.92950	0.05193	94.17570	0.09418	51.929	20.36	0.07	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	48.98900	0.04899	90.64620	0.09065	48.989	20.44	0.06	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	47.93230	0.04793	89.36770	0.08937	47.932	20.47	0.06	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	43.63400	0.04363	84.10650	0.08411	43.634	20.61	0.06	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	35.98880	0.03599	74.46260	0.07446	35.989	20.88	0.05	0.00	0	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	34.01610	0.03402	71.90200	0.07190	34.016	20.96	0.05	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	28.12470	0.02812	63.29600	0.06330	28.125	21.01	0.04	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.28	Call	26.26620	0.02627	59.96290	0.05996	26.266	21.01	0.04	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	23.80850	0.02381	55.48150	0.05548	23.808	21.01	0.03	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			13.11730	13.11730	13.20450	13.20450		15.66	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,052.88880	1.05289	1,068.05830	1.06806	1,052.889	16.85	0.64	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	105.54510	0.10555	157.48330	0.15748	105.545	19.50	0.12	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	77.24980	0.07725	121.57710	0.12158	77.250	20.14	0.09	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			13.12310	13.12310	13.21050	13.21050		15.63	0.00	0.00	0	100.00
\$ / R	On 20/07/2018	Any day expiry			13.15780	13.15780	13.24640	13.24640		15.71	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			13.16550	13.16550	13.25440	13.25440		15.69	0.00	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.19	Put	1,355.16610	1.35517	1,359.66370	1.35966	1,355.166	17.41	0.69	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	1,566.48190	1.56648	1,563.39850	1.56340	1,566.482	17.85	0.73	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.72	Call	124.87040	0.12487	179.76370	0.17976	124.870	19.43	0.13	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	110.01200	0.11001	159.92620	0.15993	110.012	19.75	0.12	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			13.16750	13.16750	13.25640	13.25640		15.70	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			13.17900	13.17900	13.26830	13.26830		15.69	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,058.08500	1.05808	1,074.68160	1.07468	1,058.085	16.72	0.61	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	125.18540	0.12519	179.02740	0.17903	125.185	19.53	0.13	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	96.67780	0.09668	142.58830	0.14259	96.678	20.32	0.10	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			13.19250	13.19250	13.28230	13.28230		15.75	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	250.73700	0.25074	293.14240	0.29314	250.737	14.50	0.26	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 07/08/2018	Any day expiry	13.86	Put	1,102.86560	1.10287	1,117.88710	1.11789	1,102.866	16.80	0.62	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	109.89370	0.10989	159.59470	0.15959	109.894	20.02	0.11	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			13.20410	13.20410	13.29430	13.29430		15.73	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			13.23890	13.23890	13.33020	13.33020		15.79	0.00	0.00	0	1,336.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,062.52310	1.06252	1,080.64480	1.08064	1,062.523	16.63	0.59	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	141.78740	0.14179	196.13200	0.19613	141.787	19.65	0.14	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	112.27800	0.11228	159.35090	0.15935	112.278	20.47	0.11	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.27170	13.27170	13.36410	13.36410		15.76	0.00	9,489,265.50	715	4,877.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	36.59150	0.03659	39.34370	0.03934	36.592	13.90	0.05	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	126.12940	0.12613	154.01740	0.15402	126.129	14.09	0.14	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	379.84710	0.37985	421.42720	0.42143	379.847	14.79	0.32	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	397.27130	0.39727	437.66620	0.43767	397.271	14.85	0.33	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	490.79960	0.49080	528.28030	0.52828	490.800	15.15	0.38	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	708.25240	0.70825	739.53570	0.73954	708.252	15.76	0.47	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.36	Put	774.37760	0.77438	803.65800	0.80366	774.378	15.92	0.49	0.00	0	2,179.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	582.69300	0.58269	697.88020	0.69788	582.693	16.34	0.45	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.73	Put	1,015.39380	1.01539	1,036.22230	1.03622	1,015.394	16.46	0.57	37,796,623.20	5,000	0.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	165.53970	0.16554	224.52370	0.22452	165.540	19.41	0.15	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	160.45700	0.16046	217.85890	0.21786	160.457	19.52	0.15	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.08	Call	157.64870	0.15765	214.40440	0.21440	157.649	19.59	0.15	0.00	0	2,179.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	153.55950	0.15356	209.36300	0.20936	153.560	19.68	0.14	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	143.95420	0.14395	197.45800	0.19746	143.954	19.92	0.13	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	17.02	Call	107.54470	0.10754	151.40990	0.15141	107.545	21.08	0.10	3,369,183.25	2,500	545.00
\$ / R	On 28/09/2018	Any day expiry			13.29240	13.29240	13.38640	13.38640		15.83	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,066.28510	1.06629	1,085.07930	1.08508	1,066.285	16.55	0.57	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	157.47950	0.15748	212.25620	0.21226	157.480	19.78	0.14	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	126.42470	0.12642	173.38380	0.17338	126.425	20.64	0.12	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			13.34270	13.34270	13.44140	13.44140		15.85	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			13.35010	13.35010	13.44960	13.44960		15.84	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			13.35380	13.35380	13.45370	13.45370		15.84	0.00	0.00	0	0.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,070.64380	1.07064	1,088.68470	1.08868	1,070.644	16.46	0.55	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	176.10900	0.17611	233.04000	0.23304	176.109	19.90	0.15	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	144.65120	0.14465	193.46510	0.19347	144.651	20.74	0.12	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			13.36320	13.36320	13.46380	13.46380		15.83	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	174.19640	0.17420	205.78200	0.20578	174.196	14.09	0.17	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,111.81680	1.11182	1,128.45230	1.12845	1,111.817	16.52	0.56	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	160.16020	0.16016	212.63390	0.21263	160.160	20.39	0.13	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			13.37800	13.37800	13.48010	13.48010		15.82	0.00	0.00	0	70.00
\$ / R	On 30/11/2018	Any day expiry			13.40970	13.40970	13.51480	13.51480		15.87	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,074.17000	1.07417	1,091.73200	1.09173	1,074.170	16.39	0.54	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	189.64840	0.18965	249.14420	0.24914	189.648	20.02	0.15	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	155.36620	0.15537	206.13630	0.20614	155.366	20.92	0.12	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			13.43020	13.43020	13.53720	13.53720		15.90	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	976.78420	0.97678	997.45200	0.99745	976.784	16.16	0.51	0.00	0	20,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	296.56490	0.29656	378.09010	0.37809	296.565	18.63	0.23	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			13.43580	13.43580	13.54330	13.54330		15.91	0.00	0.00	0	0.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.96	Put	579.15320	0.57915	612.68920	0.61269	579.153	15.21	0.38	0.00	0	23,443.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.24	Call	169.70790	0.16971	223.93650	0.22394	169.708	20.68	0.13	0.00	0	23,443.00
\$ / R	On 31/12/2018	Any day expiry			13.46910	13.46910	13.57920	13.57920		15.95	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,079.82130	1.07982	1,097.28400	1.09728	1,079.821	16.39	0.52	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	208.48140	0.20848	270.37330	0.27037	208.481	20.27	0.16	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	168.94010	0.16894	225.54400	0.22554	168.940	21.10	0.13	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			13.55870	13.55870	13.67410	13.67410		16.26	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.62590	13.62590	13.74520	13.74520		16.47	0.00	3,406,475.00	250	1,098.00
\$ / R	On 14/06/2019	Foreign Exchange Future			13.80510	13.80510	13.93490	13.93490		16.83	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.17560	14.17560	14.32720	14.32720		17.15	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	337.51080	0.33751	418.90860	0.41891	337.511	21.80	0.17	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			14.59650	14.59650	14.77760	14.77760		17.70	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			14.70360	14.70360	14.89200	14.89200		17.77	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			14.81540	14.81540	15.01140	15.01140		17.83	0.00	0.00	0	0.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			12.91920	12.91920	13.00310	13.00310		15.32	0.00	129,192.00	10	419.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.09600	13.09600	13.18260	13.18260		15.64	0.00	0.00	0	86.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			13.27170	13.27170	13.36410	13.36410		15.76	0.00	0.00	0	0.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			13.43580	13.43580	15.19000	15.19000		15.91	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			13.80510	13.80510	13.93410	13.93410		16.83	0.00	0.00	0	0.00
£ / R	On 31/01/2018	Any day expiry			17.18310	17.18310	17.36510	17.36510		15.75	0.00	0.00	0	10.00
£ / R	On 01/03/2018	Any day expiry			17.27400	17.27400	17.45740	17.45740		16.12	0.00	0.00	0	17.00
£ / R	On 15/03/2018	Any day expiry			17.31720	17.31720	17.50170	17.50170		16.23	0.00	0.00	0	38.00
£ / R	On 19/03/2018	Foreign Exchange Future			17.32970	17.32970	17.51420	17.51420		16.24	0.00	111,291,333.40	6,422	210,488.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	394.09230	0.39409	437.34040	0.43734	394.092	15.98	0.39	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	19.00	Call	134.35910	0.13436	250.41490	0.25041	134.359	18.32	0.17	0.00	0	1,500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	41.93000	0.04193	106.86800	0.10687	41.930	19.03	0.06	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future			17.62640	17.62640	17.81590	17.81590		16.64	0.00	0.00	0	7,360.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	754.65070	0.75465	763.50770	0.76351	754.651	16.55	0.45	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	174.64750	0.17465	266.44440	0.26644	174.648	18.94	0.15	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future			17.92480	17.92480	18.12350	18.12350		16.51	0.00	0.00	0	4,164.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.84770	18.84770	18.84030	18.84030		16.50	0.00	0.00	0	0.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.11516	0.11516	0.11626	0.11626		18.16	0.00	0.00	0	195.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.11736	0.11736	0.11850	0.11850		17.93	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.11964	0.11964	0.12083	0.12083			0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13031	0.13031	0.13206	0.13206		23.40	0.00	0.00	0	0.00
€ / R	On 27/12/2017	Any day expiry			15.07030	15.07030	15.16560	15.16560		13.17	0.00	0.00	0	800.00
€ / R	On 30/01/2018	Any day expiry			15.19480	15.19480	15.29410	15.29410		13.93	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry			15.20950	15.20950	15.30900	15.30900		13.97	0.00	2,271,505,000.00	149,000	149,030.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 31/01/2018	Any day expiry	15.80	Put	707.49590	0.70750		732.85280	0.73285	707.496	15.64	0.75	0.00	0	193,000.00	
€ / R	On 31/01/2018	Any day expiry	16.50	Call	32.98250	0.03298		106.88840	0.10689	32.983	16.85	0.08	0.00	0	15,150.00	
€ / R	On 15/02/2018	Any day expiry			15.25750	15.25750		15.35800	15.35800		14.16	0.00	0.00	0	44.00	
€ / R	On 28/02/2018	Any day expiry			15.29880	15.29880		15.40000	15.40000		14.40	0.00	1,380,645,000.00	90,000	90,000.00	
€ / R	On 28/02/2018	Any day expiry	16.41	Put	1,218.79790	1.21880		1,210.38300	1.21038	1,218.798	16.77	0.82	0.00	0	114,748.00	
€ / R	On 15/03/2018	Any day expiry			15.34610	15.34610		15.44820	15.44820		14.67	0.00	0.00	0	63.00	
€ / R	On 19/03/2018	Foreign Exchange Future			15.35890	15.35890		15.46100	15.46100		14.66	0.00	2,390,889,245.20	155,668	226,463.00	
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	290.30470	0.29030		347.66540	0.34767	290.305	14.18	0.37	0.00	0	5,648.00	
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	313.09130	0.31309		369.77930	0.36978	313.091	14.26	0.39	0.00	0	19,510.00	
€ / R	On 19/03/2018	Foreign Exchange Future	16.39	Put	1,194.34620	1.19435		1,191.61810	1.19162	1,194.346	16.72	0.77	0.00	0	174,600.00	
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	146.25740	0.14626		239.98200	0.23998	146.257	16.92	0.21	0.00	0	643.00	
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	87.74220	0.08774		159.42500	0.15943	87.742	17.73	0.13	0.00	0	620.00	
€ / R	On 29/03/2018	Any day expiry			15.39220	15.39220		15.49510	15.49510		14.74	0.00	0.00	0	3.00	
€ / R	On 18/06/2018	Foreign Exchange Future			15.66280	15.66280		15.77000	15.77000		14.80	0.00	27,409,900.00	1,750	8,115.00	
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	59.98740	0.05999		89.71210	0.08971	59.987	13.83	0.08	0.00	0	54,507.00	
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	75.01240	0.07501		115.16740	0.11517	75.012	13.33	0.10	0.00	0	7,000.00	
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	434.76150	0.43476		478.41600	0.47842	434.762	14.27	0.38	0.00	0	54,507.00	
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,175.22710	1.17523		1,180.32540	1.18033	1,175.227	16.00	0.65	0.00	0	7,000.00	
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	101.62610	0.10163		149.68190	0.14968	101.626	18.77	0.11	0.00	0	7,000.00	
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	17.72630	0.01773		51.26560	0.05127	17.726	18.83	0.02	0.00	0	54,507.00	
€ / R	On 17/09/2018	Foreign Exchange Future			15.97470	15.97470		16.08760	16.08760		14.93	0.00	0.00	0	5,392.00	
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	153.70790	0.15371		190.58790	0.19059	153.708	13.56	0.15	0.00	0	166,283.00	
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	749.94890	0.74995		780.15020	0.78015	749.949	14.81	0.45	0.00	0	124,767.00	
€ / R	On 17/09/2018	Foreign Exchange Future	16.00	Put	837.33380	0.83733		863.85280	0.86385	837.334	14.99	0.48	0.00	0	41,516.00	
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	167.45680	0.16746		217.71990	0.21772	167.457	19.56	0.13	0.00	0	124,767.00	
€ / R	On 17/09/2018	Foreign Exchange Future	21.63	Call	79.79350	0.07979		113.21570	0.11322	79.794	21.84	0.07	0.00	0	41,516.00	
€ / R	On 14/12/2018	Foreign Exchange Future			16.27610	16.27610		16.40700	16.40700		15.02	0.00	0.00	0	1,928.00	
€ / R	On 14/06/2019	Foreign Exchange Future			16.95260	16.95260		17.11320	17.11320		16.05	0.00	0.00	0	0.00	
10Y STND	On 17/12/2025	Interest Rate Swap			95.90000	95.90000		97.41000	97.41000			0.00	0.00	0	0.00	
10Y STND	On 16/03/2026	Interest Rate Swap			92.92000	92.92000		94.48000	94.48000			0.00	0.00	0	0.00	
10Y STND	On 15/06/2026	Interest Rate Swap			91.67000	91.67000		93.27000	93.27000			0.00	0.00	0	0.00	
10Y STND	On 21/09/2026	Interest Rate Swap			93.80000	93.80000		95.41000	95.41000			0.00	0.00	0	0.00	
10Y STND	On 21/12/2026	Interest Rate Swap			97.55000	97.55000		99.15000	99.15000			0.00	0.00	0	0.00	
10Y STND	On 15/03/2027	Interest Rate Swap			96.13000	96.13000		97.76000	97.76000			0.00	0.00	0	0.00	
10Y STND	On 21/06/2027	Interest Rate Swap			98.19000	98.19000		99.81000	99.81000			0.00	0.00	0	0.00	
10Y STND	On 20/09/2027	Interest Rate Swap			101.88000	101.88000		103.48000	103.48000			0.00	0.00	0	0.00	
10Y STND	On 20/12/2027	Interest Rate Swap			102.23000	102.23000		103.85000	103.85000			0.00	0.00	0	0.00	
10Y STND	On 22/03/2028	Interest Rate Swap			97.53000	97.53000		99.23000	99.23000			0.00	0.00	0	0.00	
1Y STND	On 21/12/2017	Interest Rate Swap			99.76000	99.76000		99.76000	99.76000			0.00	0.00	0	0.00	
1Y STND	On 15/03/2018	Interest Rate Swap			99.72000	99.72000		99.72000	99.72000			0.00	0.00	0	0.00	
1Y STND	On 21/06/2018	Interest Rate Swap			99.91000	99.91000		99.92000	99.92000			0.00	0.00	0	0.00	
1Y STND	On 20/09/2018	Interest Rate Swap			100.09000	100.09000		100.16000	100.16000			0.00	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
1Y STND	On 20/12/2018	Interest Rate Swap		100.59000	100.59000		100.72000	100.72000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap		99.65000	99.65000		99.86000	99.86000			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		98.59000	98.59000		98.61000	98.61000			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		98.56000	98.56000		98.63000	98.63000			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		98.97000	98.97000		99.10000	99.10000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		99.39000	99.39000		99.60000	99.60000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap		99.82000	99.82000		100.10000	100.10000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap		100.25000	100.25000		100.63000	100.63000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap		101.23000	101.23000		101.70000	101.70000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap		99.03000	99.03000		99.59000	99.59000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		96.62000	96.62000		97.38000	97.38000			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		95.89000	95.89000		96.70000	96.70000			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		95.13000	95.13000		95.99000	95.99000			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		95.34000	95.34000		96.25000	96.25000			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		97.56000	97.56000		98.51000	98.51000			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap		97.72000	97.72000		98.72000	98.72000			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap		98.93000	98.93000		99.98000	99.98000			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap		101.14000	101.14000		102.24000	102.24000			0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap		102.40000	102.40000		103.54000	103.54000			0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap		97.57000	97.57000		98.78000	98.78000			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future		565.70200	565.70200		560.28200	560.28200			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future		576.27000	576.27000		570.74800	570.74800			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future		652.65900	652.65900		642.49300	642.49300			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future		664.85100	664.85100		654.49400	654.49400			0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future		591.81500	591.81500		582.00300	582.00300			0.00	0.00	0	756.00
ALBI	On 03/05/2018	Index Future		602.87100	602.87100		592.87500	592.87500			0.00	0.00	0	0.00
AU\$ / R	On 27/12/2017	Any day expiry		9.76530	9.76530		9.84540	9.84540		13.31	0.00	0.00	0	0.00
AU\$ / R	On 15/01/2018	Any day expiry		9.79490	9.79490		9.87560	9.87560		13.30	0.00	0.00	0	5.00
AU\$ / R	On 28/02/2018	Any day expiry		9.86100	9.86100		9.94060	9.94060		13.90	0.00	0.00	0	46.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future		9.88790	9.88790		9.96770	9.96770		14.04	0.00	4,400,115.50	445	11,838.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future		10.02140	10.02140		10.10340	10.10340		14.26	0.00	26,757,138.00	2,670	5,012.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future		10.15580	10.15580		10.24220	10.24220		14.22	0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future		10.27920	10.27920		10.37880	10.37880		14.18	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future		10.56160	10.56160		10.67400	10.67400		13.98	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future		10.03590	10.03590		10.13440	10.13440		14.36	0.00	0.00	0	250.00
CAD/ R	On 18/06/2018	Foreign Exchange Future		10.18390	10.18390		10.28560	10.28560		15.41	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CHF / R	On 19/03/2018	Foreign Exchange Future	13.18850		13.18850		13.28550	13.28550		14.54	0.00	0.00	0	1,215.00
CHF / R	On 18/06/2018	Foreign Exchange Future	13.46630		13.46630		13.56550	13.56550		14.58	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.74930		13.74930		13.85630	13.85630			0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.90890		14.90890		15.07400	15.07400		15.45	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	1.94600		1.94600		1.95600	1.95600		15.06	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.96160		1.96160		1.97180	1.97180		15.19	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.97730		1.97730		1.98820	1.98820			0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.02680		2.02680		2.04210	2.04210		15.99	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future	2.07050		2.07050		2.08410	2.08410		15.74	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.11250		2.11250		2.12630	2.12630		16.22	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.15520		2.15520		2.17030	2.17030			0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.39120		2.39120		2.41790	2.41790		16.84	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	10.70615		78.90442		10.93636	77.51238			0.00	0.00	0	9,466.00
ES33	On 03/05/2018	Bond Future	10.80254		76.58692		11.04079	75.16879			0.00	0.00	0	0.00
ES33	On 02/08/2018	Bond Future	10.89857		78.03155		11.14506	76.58729			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	10.95952		81.65330		11.17435	80.18736			0.00	0.00	0	7,957.00
ES42	On 03/05/2018	Bond Future	11.05778		78.91738		11.28029	77.42389			0.00	0.00	0	0.00
ES42	On 02/08/2018	Bond Future	11.15409		80.40580		11.38423	78.88487			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	590.18900		590.18900		580.20300	580.20300			0.00	0.00	0	783.00
GOVI	On 03/05/2018	GOVI	601.21400		601.21400		591.04100	591.04100			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.65520	1.65520	1.66680	1.66680				15.27	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.68020	1.68020	1.69230	1.69230				15.85	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.70480	1.70480	1.71740	1.71740					0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.85280	1.85280	1.87520	1.87520				17.16	0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future	128.81575	128.81575	128.81259	128.81259					0.00	0.00	0	1,070.00
I2025	On 03/05/2018	Bond Future	131.23092	131.23092	131.22733	131.22733					0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future	133.68456	133.68456	133.68289	133.68289					0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
I2029	On 01/02/2018	Bond Future	99.73280	99.73280	99.73022	99.73022					0.00	0.00	0	1,370.00
I2029	On 03/05/2018	Bond Future	100.58464	100.58464	100.58171	100.58171					0.00	0.00	0	0.00
I2029	On 02/08/2018	Bond Future	102.49939	102.49939	102.49790	102.49790					0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future	103.79784	103.79784	103.79498	103.79498					0.00	0.00	0	5,283.00
I2033	On 03/05/2018	Bond Future	104.65591	104.65591	104.65220	104.65220					0.00	0.00	0	0.00
I2033	On 02/08/2018	Bond Future	106.64814	106.64814	106.64589	106.64589					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	125.65887	125.65887	125.65566	125.65566					0.00	0.00	0	19,692.00
I2038	On 03/05/2018	Bond Future	128.01488	128.01488	128.01129	128.01129					0.00	0.00	0	0.00
I2038	On 02/08/2018	Bond Future	130.40170	130.40170	130.40000	130.40000					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	120.31381	120.31381	120.07271	120.07271					0.00	0.00	0	21,177.00
I2046	On 03/05/2018	Bond Future	120.96973	120.96973	120.72378	120.72378					0.00	0.00	0	0.00
I2046	On 02/08/2018	Bond Future	123.27250	123.27250	123.02378	123.02378					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	125.32301	125.32301	124.49781	124.49781					0.00	0.00	0	24,012.00
I2050	On 03/05/2018	Bond Future	127.67268	127.67268	126.83170	126.83170					0.00	0.00	0	0.00
I2050	On 02/08/2018	Bond Future	128.37001	128.37001	127.51464	127.51464					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	248.34100	248.34100	248.12000	248.12000					0.00	0.00	0	879.00
IGOV	On 03/05/2018	Index Future	252.99700	252.99700	252.77100	252.77100					0.00	0.00	0	269.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	7.14000	92.86000	7.14000	92.86000					0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2018	Jibar Tradeable Future	7.20000	92.80000	7.20000	92.80000					0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2018	Jibar Tradeable Future	7.26000	92.74000	7.26000	92.74000					0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	7.30000	92.70000	7.30000	92.70000					0.00	0.00	0	2,500.00
JIBAR FUTURE	On 18/04/2018	Jibar Tradeable Future	7.33000	92.67000	7.33000	92.67000					0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 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			0.12330	0.12330		0.12420	0.12420				0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.12290	0.12290		0.12390	0.12390				0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future			0.12230	0.12230		0.12380	0.12380				0.00	0.00	0	562.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.12300	0.12300		0.12400	0.12400				0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.54990	1.54990		1.56910	1.56910			15.64	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.57560	1.57560		1.59540	1.59540			15.63	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.60210	1.60210		1.62260	1.62260				0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.68390	1.68390		1.70970	1.70970			14.77	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			9.01030	9.01030		9.10100	9.10100			14.58	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			9.12640	9.12640		9.21970	9.21970			15.01	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			9.24460	9.24460		9.34170	9.34170				0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.00940	10.00940		10.16300	10.16300			15.28	0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.28600	1.28600		1.28900	1.28900				0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.30060	1.30060		1.30390	1.30390				0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.31740	1.31740		1.32120	1.32120				0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.40420	1.40420		1.41450	1.41450				0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.34140	1.34140		1.34690	1.34690				0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.34590	1.34590		1.35150	1.35150				0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.35060	1.35060		1.35610	1.35610				0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.18880	1.18880		1.18900	1.18900				0.00	0.00	0	15.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.19600	1.19600		1.19630	1.19630				0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.20370	1.20370		1.20380	1.20380				0.00	0.00	0	0.00
R186	On 01/02/2018	Bond Future			8.71133	112.23015		8.98270	110.47789			9.71	0.00	188,546,652.00	1,680	96,125.00
R186	On 01/02/2018	Bond Future	7.75	Call	54.60000	0.05460		15.37000	0.01537	54.600	9.12	0.04	0.00	0	1,460.00	
R186	On 01/02/2018	Bond Future	8.50	Call	859.51000	0.85951		392.60000	0.39260	859.510	9.27	0.36	0.00	0	1,460.00	
R186	On 01/02/2018	Bond Future	8.75	Put	1,340.13000	1.34013		2,338.14000	2.33814	1,340.130	9.42	0.47	0.00	0	775.00	
R186	On 01/02/2018	Bond Future	9.00	Put	727.19000	0.72719		1,425.63000	1.42563	727.190	9.57	0.30	0.00	0	6,200.00	
R186	On 01/02/2018	Bond Future	9.25	Put	357.85000	0.35785		795.88000	0.79588	357.850	9.71	0.17	0.00	0	775.00	
R186	On 01/02/2018	Bond Future	9.65	Put	97.29000	0.09729		265.18000	0.26518	97.290	10.00	0.06	0.00	0	1,950.00	
R186	On 03/05/2018	Bond Future			8.76173	114.32678		9.04514	112.54161			10.08	0.00	22,865,356.00	200	100.00
R186	On 03/05/2018	Bond Future	8.69	Call	2,491.39000	2.49139		1,728.17000	1.72817	2,491.390	9.77	0.49	0.00	0	10,640.00	
R186	On 03/05/2018	Bond Future	9.19	Call	4,300.24000	4.30024		3,214.01000	3.21401	4,300.240	10.05	0.66	0.00	0	10,640.00	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 03/05/2018	Bond Future	9.30	Call	4,761.61000		4.76161	3,610.19000	3.61019		4,761.610	10.12	0.70	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.72	Put	796.31000		0.79631	1,214.65000	1.21465		796.310	10.41	0.19	0.00	0	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	763.45000		0.76345	1,168.59000	1.16859		763.450	10.43	0.19	0.00	0	3,200.00
R186	On 03/05/2018	Bond Future	10.14	Put	433.34000		0.43334	693.36000	0.69336		433.340	10.70	0.12	0.00	0	1,120.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R197	On 01/02/2018	Bond Future			295.51194		295.51194	295.50523	295.50523				0.00	0.00	0	2,350.00
R197	On 03/05/2018	Bond Future			301.05253		301.05253	301.04490	301.04490				0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R202	On 01/02/2018	Bond Future			235.35761		235.35761	235.35120	235.35120			4.66	0.00	0.00	0	21,519.00
R202	On 03/05/2018	Bond Future			239.77020		239.77020	239.76299	239.76299			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			8.09115		102.00174	8.36500	100.89965			6.13	0.00	2,040,034.80	20	60,572.00
R2023	On 03/05/2018	Bond Future			8.12197		99.97740	8.41295	98.85458			6.43	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future	9.19	Put	310.59000		0.31059	520.16000	0.52016		310.590	6.61	0.15	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			9.19842		91.53587	9.45358	89.83669				0.00	74,144,054.70	810	71,658.00
R2030	On 03/05/2018	Bond Future			9.25595		93.24592	9.52022	91.51483				0.00	0.00	0	0.00
R2030	On 02/08/2018	Bond Future			9.31441		90.99907	9.58827	89.23611				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			9.37010		94.22327	9.61998	92.43256			13.65	0.00	0.00	0	46,234.00
R2032	On 01/02/2018	Bond Future	9.20	Call	1,160.96000		1.16096	607.91000	0.60791		1,160.960	13.04	0.39	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	1,472.90000		1.47290	807.93000	0.80793		1,472.900	13.12	0.46	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	1,830.49000		1.83049	1,048.96000	1.04896		1,830.490	13.19	0.53	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	2,025.94000		2.02594	1,185.42000	1.18542		2,025.940	13.23	0.56	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.42707		91.82629	9.68537	90.00208			14.98	0.00	0.00	0	0.00
R2032	On 02/08/2018	Bond Future			9.48286		93.55837	9.74975	91.70047			14.25	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future			9.51138		98.56717	9.74085	96.75237				0.00	0.00	0	55,243.00
R2035	On 03/05/2018	Bond Future			9.56719		95.90819	9.80398	94.05931				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			9.59427		90.65762	9.82352	88.84658			15.97	0.00	0.00	0	53,670.00
R2037	On 01/02/2018	Bond Future	9.88	Call	3,292.40000		3.29240	2,195.73000	2.19573		3,292.400	15.86	0.69	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.32	Put	332.61000		0.33261	654.87000	0.65487		332.610	16.33	0.13	0.00	0	2,000.00

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
R2037	On 01/02/2018	Bond Future	10.72	Put	99.70000	0.09970	226.69000	0.22669	99.700	16.76	0.05	0.00	0	2,000.00
R2037	On 03/05/2018	Bond Future			9.65298	92.35123	9.88939	90.50630		16.76	0.00	0.00	0	0.00
R2037	On 02/08/2018	Bond Future			9.71255	89.83715	9.95645	87.95814		16.71	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future			7.14372	101.73033	7.38471	101.52904		0.99	0.00	0.00	0	30,645.00
R204	On 03/05/2018	Bond Future			6.97838	103.63076	7.31949	103.42559		0.78	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future			9.68461	93.96070	9.89859	92.15315		16.61	0.00	0.00	0	28,354.00
R2040	On 03/05/2018	Bond Future			9.74391	95.71606	9.96452	93.87453		17.43	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future	9.00	Call	1,499.82000	1.49982	1,072.08000	1.07208	1,499.820	16.56	0.27	0.00	0	1,500.00
R2040	On 03/05/2018	Bond Future	10.00	Call	5,107.49000	5.10749	4,073.41000	4.07341	5,107.490	17.21	0.61	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			9.80411	93.01503	10.03161	91.13964		17.41	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 01/02/2018	Bond Future			9.73402	90.88805	9.94285	89.10859		17.35	0.00	258,667,390.30	2,846	22,082.00
R2044	On 03/05/2018	Bond Future			9.79205	92.58602	10.00721	90.77321		18.21	0.00	0.00	0	0.00
R2044	On 02/08/2018	Bond Future			9.85090	89.95114	10.07265	88.10492		18.20	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 01/02/2018	Bond Future			9.68936	94.70132	9.89822	92.86722		17.02	0.00	280,600,011.16	2,963	94,443.00
R2048	On 03/05/2018	Bond Future			9.74172	92.03348	9.95672	90.16510		18.78	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future			7.50360	99.98363	7.78752	99.48281		2.30	0.00	0.00	0	45,501.00
R207	On 03/05/2018	Bond Future			7.50416	101.85144	7.83323	101.34114		2.20	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future			7.76984	99.58049	8.04735	98.83524		3.85	0.00	0.00	0	35,491.00
R208	On 03/05/2018	Bond Future			7.79005	98.03943	8.09425	97.28016		3.90	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R209	On 01/02/2018	Bond Future			9.44152	74.73486	9.67048	73.20326		16.10	0.00	700,265,638.20	9,370	145,964.00
R209	On 01/02/2018	Bond Future	9.32	Call	1,229.25000	1.22925	699.02000	0.69902	1,229.250	15.48	0.43	0.00	0	157.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 01/02/2018	Bond Future	9.33	Call	1,258.67000		1.25867		718.77000	0.71877	1,258.670	15.49	0.44	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.52	Call	1,895.02000		1.89502		1,165.88000	1.16588	1,895.020	15.67	0.56	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.59	Put	1,166.57000		1.16657		1,898.88000	1.89888	1,166.570	15.73	0.39	0.00	0	377.00
R209	On 01/02/2018	Bond Future	9.75	Call	2,848.69000		2.84869		1,894.95000	1.89495	2,848.690	15.87	0.70	0.00	0	5,000.00
R209	On 01/02/2018	Bond Future	9.85	Put	617.43000		0.61743		1,106.14000	1.10614	617.430	15.96	0.24	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	9.87	Put	585.88000		0.58588		1,057.63000	1.05763	585.880	15.98	0.23	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.88	Put	570.69000		0.57069		1,034.09000	1.03409	570.690	15.99	0.23	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.89	Put	555.74000		0.55574		1,010.87000	1.01087	555.740	16.00	0.23	0.00	0	157.00
R209	On 01/02/2018	Bond Future	10.00	Put	411.82000		0.41182		781.49000	0.78149	411.820	16.10	0.18	0.00	0	7,488.00
R209	On 01/02/2018	Bond Future	10.10	Put	310.61000		0.31061		612.32000	0.61232	310.610	16.21	0.14	0.00	0	3,000.00
R209	On 01/02/2018	Bond Future	10.22	Put	218.27000		0.21827		450.55000	0.45055	218.270	16.34	0.11	0.00	0	739.00
R209	On 03/05/2018	Bond Future			9.49156		72.98156		9.72720	71.42137		17.71	0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future	9.75	Call	3,987.26000		3.98726		3,110.34000	3.11034	3,987.260	17.48	0.61	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.00	Put	1,690.02000		1.69002		2,248.05000	2.24805	1,690.020	17.71	0.31	0.00	0	5,000.00
R209	On 03/05/2018	Bond Future	10.22	Put	1,289.33000		1.28933		1,748.63000	1.74863	1,289.330	17.96	0.25	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	666.30000		0.66630		943.73000	0.94373	666.300	18.53	0.15	0.00	0	435.00
R209	On 02/08/2018	Bond Future			9.54025		74.35823		9.78266	72.76913		16.90	0.00	0.00	0	0.00
R209	On 02/08/2018	Bond Future	9.66	Call	4,258.09000		4.25809		3,430.90000	3.43090	4,258.090	16.59	0.56	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	2,113.44000		2.11344		2,654.29000	2.65429	2,113.440	17.13	0.31	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	1,171.14000		1.17114		1,515.56000	1.51556	1,171.140	17.82	0.19	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.58623		72.64608		9.83584	71.02563		17.18	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	9.34	Call	3,686.54000		3.68654		2,976.32000	2.97632	3,686.540	16.36	0.47	0.00	0	435.00
R209	On 01/11/2018	Bond Future	9.94	Put	3,440.67000		3.44067		4,123.27000	4.12327	3,440.670	16.91	0.39	0.00	0	435.00
R209	On 01/11/2018	Bond Future	10.57	Put	2,122.76000		2.12276		2,602.31000	2.60231	2,122.760	17.54	0.27	0.00	0	435.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 01/02/2018	Bond Future			185.05405		185.05405		185.04937	185.04937			0.00	0.00	0	2,159.00
R210	On 03/05/2018	Bond Future			186.09859		186.09859		186.09328	186.09328			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 01/02/2018	Bond Future			150.15031		150.15031		150.14714	150.14714			0.00	0.00	0	4,967.00
R212	On 03/05/2018	Bond Future			152.96548		152.96548		152.96183	152.96183			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			9.25433		86.17994		9.50929	84.52042		13.43	0.00	0.00	0	58,838.00
R213	On 03/05/2018	Bond Future			9.30599		84.24032		9.56934	82.54972		14.71	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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
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	9.62845		74.07005		9.84225	72.59276		16.96	0.00	0.00	0	49,252.00
R214	On 03/05/2018	Bond Future	9.67911		72.15770		9.89897	70.65284		18.72	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future	22,977.38000		22,977.38000		23,134.59000	23,134.59000			0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future	9.60060		9.60060		9.66080	9.66080		14.23	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	9.74530		9.74530		9.80750	9.80750		14.43	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	9.89120		9.89120		9.95800	9.95800			0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.77100		10.77100		10.89160	10.89160		15.20	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.27970		3.27970		3.30010	3.30010		12.32	0.00	0.00	0	433.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.23190		3.23190		3.25240	3.25240		12.66	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	3.18290		3.18290		3.20440	3.20440			0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.18210		3.18210		3.22020	3.22020		14.89	0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.28270		1.28270		1.26640	1.26640			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.26280		1.26280		1.24720	1.24720			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.24420		1.24420		1.22970	1.22970			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.21640		1.21640		1.21640	1.21640			0.00	0.00	0	0.00

Total for Derivatives : **21,848,892,634.41** **1,778,424** **8 337 370.00**

Grand Total: **21,848,892,634.41** **1,778,424** **8 337 370.00**