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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 22/11/2017

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
<b>Derivatives</b>													
\$ / R	On 23/11/2017	Any day expiry	13.84360	13.84360	14.01280	14.01280			17.93	0.00	0.00	0	300.00
\$ / R	On 23/11/2017	Any day expiry	14.17	Call	3.25010	0.00325	36.31190	0.03631	3.250	25.80	0.04	0	10,000.00
\$ / R	On 27/11/2017	Any day expiry	13.84600	13.84600	14.01980	14.01980			22.85	0.00	0.00	0	0.00
\$ / R	On 27/11/2017	Any day expiry	14.54	Call	11.37940	0.01138	24.38020	0.02438	11.379	26.80	0.06	0	300.00
\$ / R	On 27/11/2017	Any day expiry	14.70	Call	7.24350	0.00724	12.84630	0.01285	7.244	28.76	0.04	0	50.00
\$ / R	On 28/11/2017	Any day expiry	13.84830	13.84830	14.02140	14.02140			23.74	0.00	0.00	0	2,190.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	52.20890	0.05221	24.68170	0.02468	52.209	24.81	0.21	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	0.32580	0.00033	0.23070	0.00023	0.326	62.18	0.00	0	60.00
\$ / R	On 30/11/2017	Any day expiry	13.85290	13.85290	14.02460	14.02460			23.46	0.00	0.00	0	2,708.00
\$ / R	On 30/11/2017	Any day expiry	12.75	Put	4.71620	0.00472	2.02220	0.00202	4.716	28.05	0.02	0	238,000.00
\$ / R	On 04/12/2017	Any day expiry	13.86200	13.86200	14.03350	14.03350			20.75	0.00	0.00	0	24.00
\$ / R	On 04/12/2017	Any day expiry	14.47	Call	48.56580	0.04857	68.74190	0.06874	48.566	23.34	0.16	0	30,000.00
\$ / R	On 06/12/2017	Any day expiry	13.86660	13.86660	13.95200	13.95200			20.14	0.00	0.00	0	0.00
\$ / R	On 06/12/2017	Any day expiry	14.30	Call	84.64930	0.08465	0.00000	0.00000	84.649	22.01	0.24	100	100.00
\$ / R	On 14/12/2017	Any day expiry	13.88490	13.88490	14.05590	14.05590			22.96	0.00	0.00	0	241.00
\$ / R	On 15/12/2017	Any day expiry	13.88720	13.88720	14.05810	14.05810			23.38	0.00	0.00	0	1,781.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/12/2017	Foreign Exchange Future		13.89400	13.89400		14.06480	14.06480		23.41	0.00	1,131,902,498.00	81,467	1,053,353.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	3.55450	0.00355	2.93650	0.00294	3.554	27.45	0.01	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	5.04740	0.00505	4.08540	0.00409	5.047	25.61	0.01	0.00	0	20,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.16	Put	6.37790	0.00638	5.08960	0.00509	6.378	24.43	0.02	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.20	Put	6.77090	0.00677	5.38340	0.00538	6.771	24.13	0.02	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	6.87350	0.00687	5.46000	0.00546	6.874	24.06	0.02	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	9.21070	0.00921	7.18320	0.00718	9.211	22.66	0.03	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	10.80650	0.01081	8.34210	0.00834	10.807	21.92	0.03	0.00	0	16,416.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.56	Put	13.48630	0.01349	9.14240	0.00914	13.486	21.99	0.04	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	18.53120	0.01853	10.51840	0.01052	18.531	22.09	0.05	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.75	Put	25.83890	0.02584	15.10880	0.01511	25.839	22.20	0.07	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.76	Put	26.68140	0.02668	15.64900	0.01565	26.681	22.21	0.07	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	54.34720	0.05435	34.15150	0.03415	54.347	22.47	0.13	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	70.86200	0.07086	45.72860	0.04573	70.862	22.59	0.16	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.15	Put	80.40390	0.08040	52.55530	0.05256	80.404	22.64	0.17	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	86.56610	0.08657	57.01110	0.05701	86.566	22.67	0.18	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Put	90.86110	0.09086	60.13870	0.06014	90.861	22.70	0.19	0.00	0	6,728.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Call	784.86110	0.78486	924.93870	0.92494	784.861	22.70	0.81	0.00	0	7,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	93.05670	0.09306	61.75010	0.06175	93.057	22.71	0.19	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.22	Put	95.29060	0.09529	63.39400	0.06339	95.291	22.72	0.20	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	746.22700	0.74623	883.32410	0.88332	746.227	22.75	0.79	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	127.96550	0.12797	87.88450	0.08788	127.965	22.85	0.25	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	142.40640	0.14241	98.89440	0.09889	142.406	22.90	0.27	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	568.57430	0.56857	688.65450	0.68865	568.574	23.00	0.69	0.00	0	11,016.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.60	Call	505.27290	0.50527	617.76330	0.61776	505.273	23.11	0.65	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Put	279.67860	0.27968	208.70800	0.20871	279.679	23.27	0.43	0.00	0	3,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Call	413.67860	0.41368	513.50800	0.51351	413.679	23.27	0.57	0.00	0	3,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Put	298.65930	0.29866	224.46930	0.22447	298.659	23.31	0.44	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.93	Call	330.04680	0.33005	415.63890	0.41564	330.047	23.48	0.50	4,996,501.63	720	7,820.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	406.52380	0.40652	314.46220	0.31446	406.524	23.64	0.54	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Call	300.52380	0.30052	379.26220	0.37926	300.524	23.64	0.46	0.00	0	19,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.10	Call	262.06560	0.26207	332.19350	0.33219	262.066	23.87	0.42	0.00	0	100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.27	Put	582.04940	0.58205	469.27180	0.46927	582.049	24.25	0.65	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	170.42390	0.17042	220.09270	0.22009	170.424	24.55	0.30	0.00	0	2,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Call	146.80950	0.14681	190.62960	0.19063	146.810	24.77	0.27	0.00	0	8,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	752.80950	0.75281	625.82960	0.62583	752.809	24.77	0.73	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	120.43800	0.12044	157.47040	0.15747	120.438	25.06	0.23	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.90	Call	78.60930	0.07861	104.25040	0.10425	78.609	25.63	0.16	0.00	0	1,500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	66.87790	0.06688	89.05160	0.08905	66.878	25.84	0.14	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	55.87960	0.05588	74.70890	0.07471	55.880	26.07	0.12	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	29.65460	0.02965	39.62640	0.03963	29.655	26.98	0.07	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.60	Call	25.27860	0.02528	33.82100	0.03382	25.279	27.24	0.06	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	13.39910	0.01340	17.97540	0.01798	13.399	28.26	0.03	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	3.91930	0.00392	4.39200	0.00439	3.919	32.96	0.01	0.00	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	17.24	Call	3.80040	0.00380	4.24000	0.00424	3.800	33.71	0.01	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	3.23500	0.00324	3.56640	0.00357	3.235	39.18	0.01	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.90320	13.90320	14.07370	14.07370		23.84	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	201.25850	0.20126	147.45330	0.14745	201.258	23.51	0.32	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	4.16730	0.00417	4.58730	0.00459	4.167	37.20	0.01	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.91460	13.91460	14.08490	14.08490		22.65	0.00	0.00	0	916.00
\$ / R	On 29/12/2017	Any day expiry			13.91920	13.91920	14.08980	14.08980		22.33	0.00	0.00	0	500.00
\$ / R	On 29/12/2017	Any day expiry	14.50	Call	194.78790	0.19479	243.05720	0.24306	194.788	23.46	0.31	0.00	0	150.00
\$ / R	On 29/12/2017	Any day expiry	14.80	Call	131.66900	0.13167	166.20430	0.16620	131.669	24.04	0.22	0.00	0	200.00
\$ / R	On 02/01/2018	Any day expiry			13.92840	13.92840	14.09950	14.09950		21.69	0.00	0.00	0	0.00
\$ / R	On 04/01/2018	Any day expiry			13.93310	13.93310	14.10430	14.10430		21.46	0.00	0.00	0	677.00
\$ / R	On 09/01/2018	Any day expiry			13.94460	13.94460	14.11640	14.11640		20.84	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	131.75770	0.13176	95.06650	0.09507	131.758	20.28	0.22	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	164.60940	0.16461	203.75270	0.20375	164.609	22.28	0.25	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	142.30550	0.14231	176.78080	0.17678	142.305	22.50	0.23	0.00	0	1,000.00
\$ / R	On 10/01/2018	Any day expiry			13.94690	13.94690	14.11880	14.11880		20.76	0.00	0.00	0	500.00
\$ / R	On 12/01/2018	Any day expiry			13.95150	13.95150	14.12370	14.12370		20.59	0.00	0.00	0	241.00
\$ / R	On 16/01/2018	Any day expiry			13.96080	13.96080	14.13340	14.13340		20.16	0.00	0.00	0	300.00
\$ / R	On 18/01/2018	Any day expiry			13.96540	13.96540	14.13820	14.13820		20.03	0.00	0.00	0	241.00
\$ / R	On 18/01/2018	Any day expiry	13.90	Put	407.08980	0.40709	325.26510	0.32527	407.090	19.99	0.46	0.00	0	20,000.00
\$ / R	On 25/01/2018	Any day expiry			13.98150	13.98150	14.15530	14.15530		19.59	0.00	0.00	0	70.00
\$ / R	On 31/01/2018	Any day expiry			13.99520	13.99520	14.17010	14.17010		19.38	0.00	0.00	0	1,923.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	169.86080	0.16986	128.74070	0.12874	169.861	18.80	0.24	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	175.30250	0.17530	133.15230	0.13315	175.303	18.80	0.25	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	183.69490	0.18369	139.97500	0.13998	183.695	18.80	0.25	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	215.16350	0.21516	164.57830	0.16458	215.163	18.89	0.29	0.00	0	168,000.00
\$ / R	On 01/02/2018	Any day expiry			13.99750	13.99750	14.17260	14.17260		19.36	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	12.57	Put	50.13760	0.05014	39.87340	0.03987	50.138	18.78	0.09	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	13.04	Put	121.09830	0.12110	89.93440	0.08993	121.098	18.74	0.18	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	145.82520	0.14583	109.59710	0.10960	145.825	18.75	0.21	0.00	0	3,496.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	141.37870	0.14138	171.30930	0.17131	141.379	21.39	0.20	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	103.16460	0.10316	126.64670	0.12665	103.165	21.86	0.15	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.79	Call	76.70390	0.07670	94.95670	0.09496	76.704	22.21	0.12	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	15.88	Call	69.44980	0.06945	86.16030	0.08616	69.450	22.33	0.11	0.00	0	773.00
\$ / R	On 06/02/2018	Any day expiry			14.00890	14.00890	14.18500	14.18500		19.14	0.00	0.00	0	0.00
\$ / R	On 06/02/2018	Any day expiry	13.80	Put	382.90740	0.38291	307.46860	0.30747	382.907	18.98	0.41	0.00	0	35,000.00
\$ / R	On 08/02/2018	Any day expiry			14.01340	14.01340	14.18990	14.18990		19.10	0.00	0.00	0	0.00
\$ / R	On 08/02/2018	Any day expiry	13.16	Put	156.12370	0.15612	119.12130	0.11912	156.124	18.49	0.22	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	13.86	Put	414.90550	0.41491	336.04730	0.33605	414.906	18.98	0.43	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	15.05	Call	185.80050	0.18580	222.59830	0.22260	185.800	20.81	0.24	0.00	0	1,880.00
\$ / R	On 12/02/2018	Any day expiry			14.02260	14.02260	14.19980	14.19980		18.94	0.00	0.00	0	0.00
\$ / R	On 12/02/2018	Any day expiry	13.90	Put	438.57510	0.43858	357.57750	0.35758	438.575	18.85	0.44	0.00	0	20,000.00
\$ / R	On 13/02/2018	Any day expiry			14.02480	14.02480	14.20230	14.20230		18.92	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			14.02940	14.02940	14.20730	14.20730		18.95	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest			
\$ / R			On 16/02/2018	Any day expiry			14.03170	14.03170		14.20970	14.20970		18.93	0.00	0.00	0	0.00
\$ / R	14.20	Put	On 16/02/2018	Any day expiry	612.29100	0.61229	511.16860	0.51117	612.291	19.17	0.53	0.00	0	20,000.00			
\$ / R			On 28/02/2018	Any day expiry	14.05900	14.05900	14.23820	14.23820		18.60	0.00	0.00	0	500.00			
\$ / R	14.18	Put	On 28/02/2018	Any day expiry	610.98940	0.61099	513.10580	0.51311	610.989	18.80	0.52	0.00	0	90,000.00			
\$ / R			On 01/03/2018	Any day expiry	14.06120	14.06120	14.24040	14.24040		18.58	0.00	0.00	0	0.00			
\$ / R	13.50	Put	On 01/03/2018	Any day expiry	284.10600	0.28411	226.45090	0.22645	284.106	18.06	0.32	0.00	0	100,000.00			
\$ / R			On 02/03/2018	Any day expiry	14.06350	14.06350	14.24270	14.24270		18.58	0.00	0.00	0	0.00			
\$ / R	13.40	Put	On 02/03/2018	Any day expiry	249.53300	0.24953	198.87120	0.19887	249.533	17.96	0.29	0.00	0	100,000.00			
\$ / R			On 15/03/2018	Any day expiry	14.09280	14.09280	14.27160	14.27160		18.38	0.00	0.00	0	189.00			
\$ / R			On 19/03/2018	Foreign Exchange Future	14.10180	14.10180	14.28050	14.28050		18.28	0.00	117,312,874.20	8,319	184,577.00			
\$ / R	12.00	Put	On 19/03/2018	Foreign Exchange Future	36.08040	0.03608	29.21790	0.02922	36.080	18.47	0.06	0.00	0	225,000.00			
\$ / R	12.36	Put	On 19/03/2018	Foreign Exchange Future	60.57580	0.06058	49.13230	0.04913	60.576	17.89	0.09	0.00	0	20,880.00			
\$ / R	12.40	Put	On 19/03/2018	Foreign Exchange Future	64.04500	0.06404	51.96220	0.05196	64.045	17.82	0.09	0.00	0	2,500.00			
\$ / R	12.50	Put	On 19/03/2018	Foreign Exchange Future	73.48960	0.07349	59.67980	0.05968	73.490	17.66	0.10	0.00	0	26,000.00			
\$ / R	12.57	Put	On 19/03/2018	Foreign Exchange Future	80.80550	0.08081	65.66720	0.06567	80.806	17.54	0.11	0.00	0	3,000.00			
\$ / R	12.94	Put	On 19/03/2018	Foreign Exchange Future	140.56600	0.14057	110.07940	0.11008	140.566	17.41	0.18	0.00	0	5,000.00			
\$ / R	13.00	Put	On 19/03/2018	Foreign Exchange Future	153.70950	0.15371	120.91880	0.12092	153.710	17.43	0.19	0.00	0	94,964.00			
\$ / R	13.22	Put	On 19/03/2018	Foreign Exchange Future	209.48060	0.20948	167.47980	0.16748	209.481	17.50	0.24	0.00	0	15,000.00			
\$ / R	13.25	Put	On 19/03/2018	Foreign Exchange Future	218.04730	0.21805	174.70790	0.17471	218.047	17.51	0.25	0.00	0	2,478.00			
\$ / R	13.38	Put	On 19/03/2018	Foreign Exchange Future	257.96130	0.25796	208.60650	0.20861	257.961	17.55	0.28	0.00	0	2,500.00			
\$ / R	13.40	Put	On 19/03/2018	Foreign Exchange Future	264.51100	0.26451	214.20150	0.21420	264.511	17.56	0.29	0.00	0	7,500.00			
\$ / R	13.50	Put	On 19/03/2018	Foreign Exchange Future	300.92450	0.30092	243.75090	0.24375	300.925	17.66	0.31	0.00	0	17,750.00			
\$ / R	13.50	Call	On 19/03/2018	Foreign Exchange Future	902.72450	0.90272	1,024.25090	1.02425	902.724	17.66	0.69	0.00	0	15,000.00			
\$ / R	13.60	Put	On 19/03/2018	Foreign Exchange Future	340.30410	0.34030	276.97140	0.27697	340.304	17.77	0.34	0.00	0	3,000.00			
\$ / R	13.74	Put	On 19/03/2018	Foreign Exchange Future	400.41250	0.40041	329.70570	0.32971	400.413	17.91	0.38	0.00	0	20,880.00			
\$ / R	13.76	Call	On 19/03/2018	Foreign Exchange Future	751.27130	0.75127	858.20700	0.85821	751.271	17.93	0.62	0.00	0	4,000.00			
\$ / R	13.91	Put	On 19/03/2018	Foreign Exchange Future	481.14230	0.48114	401.44380	0.40144	481.142	18.09	0.43	0.00	0	7,000.00			
\$ / R	14.05	Put	On 19/03/2018	Foreign Exchange Future	553.87000	0.55387	466.83840	0.46684	553.870	18.23	0.47	0.00	0	500.00			
\$ / R	14.07	Call	On 19/03/2018	Foreign Exchange Future	596.51020	0.59651	687.14190	0.68714	596.510	18.25	0.53	0.00	0	100.00			
\$ / R	14.16	Put	On 19/03/2018	Foreign Exchange Future	615.70650	0.61571	522.16320	0.52216	615.707	18.37	0.50	0.00	0	750.00			
\$ / R	14.18	Put	On 19/03/2018	Foreign Exchange Future	627.43250	0.62743	532.59040	0.53259	627.433	18.40	0.50	0.00	0	41,000.00			
\$ / R	14.20	Put	On 19/03/2018	Foreign Exchange Future	639.26600	0.63927	543.12950	0.54313	639.266	18.43	0.51	0.00	0	65,000.00			
\$ / R	14.44	Call	On 19/03/2018	Foreign Exchange Future	451.13940	0.45114	521.59520	0.52160	451.139	18.79	0.43	0.00	0	10,000.00			
\$ / R	14.45	Call	On 19/03/2018	Foreign Exchange Future	447.70330	0.44770	517.70700	0.51771	447.703	18.80	0.43	0.00	0	17,000.00			
\$ / R	14.49	Put	On 19/03/2018	Foreign Exchange Future	822.39670	0.82240	711.91650	0.71192	822.397	18.86	0.58	0.00	0	80,000.00			
\$ / R	14.50	Call	On 19/03/2018	Foreign Exchange Future	430.87890	0.43088	498.65890	0.49866	430.879	18.88	0.42	0.00	0	240.00			
\$ / R	14.50	Put	On 19/03/2018	Foreign Exchange Future	829.07890	0.82908	718.15890	0.71816	829.079	18.88	0.58	0.00	0	400.00			
\$ / R	14.52	Put	On 19/03/2018	Foreign Exchange Future	842.51300	0.84251	730.71270	0.73071	842.513	18.91	0.59	0.00	0	1,000.00			
\$ / R	14.57	Call	On 19/03/2018	Foreign Exchange Future	408.29980	0.40830	473.04130	0.47304	408.300	18.98	0.40	0.00	0	100.00			
\$ / R	14.68	Call	On 19/03/2018	Foreign Exchange Future	375.02760	0.37503	435.18160	0.43518	375.028	19.14	0.38	0.00	0	1,000.00			
\$ / R	14.68	Put	On 19/03/2018	Foreign Exchange Future	953.22760	0.95323	834.68160	0.83468	953.228	19.14	0.62	0.00	0	1,000.00			
\$ / R	14.75	Call	On 19/03/2018	Foreign Exchange Future	355.19800	0.35520	412.55710	0.41256	355.198	19.25	0.36	0.00	0	20,880.00			
\$ / R	14.79	Put	On 19/03/2018	Foreign Exchange Future	1,032.51400	1.03251	909.62330	0.90962	1,032.514	19.31	0.65	0.00	0	100.00			
\$ / R	14.79	Call	On 19/03/2018	Foreign Exchange Future	344.31400	0.34431	400.12330	0.40012	344.314	19.31	0.35	0.00	0	100.00			

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	326.30690	0.32631	379.19950	0.37920	326.307	19.42	0.34	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	316.46150	0.31646	367.70940	0.36771	316.462	19.48	0.33	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	314.04420	0.31404	364.88700	0.36489	314.044	19.50	0.33	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.95	Call	304.56200	0.30456	353.80720	0.35381	304.562	19.57	0.32	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	293.10980	0.29311	340.65960	0.34066	293.110	19.65	0.31	0.00	0	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	269.40490	0.26940	313.39820	0.31340	269.405	19.83	0.29	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	240.17140	0.24017	279.68590	0.27969	240.171	20.07	0.26	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	206.17210	0.20617	240.35370	0.24035	206.172	20.40	0.23	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	199.99360	0.19999	233.19160	0.23319	199.994	20.46	0.22	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	189.12480	0.18912	221.18360	0.22118	189.125	20.56	0.21	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	171.84590	0.17185	202.06820	0.20207	171.846	20.71	0.20	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	134.22560	0.13423	158.27650	0.15828	134.226	21.12	0.16	0.00	0	3,276.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	118.21960	0.11822	139.53820	0.13954	118.220	21.33	0.14	0.00	0	225,000.00
\$ / R	On 29/03/2018	Any day expiry			14.12440	14.12440	14.30280	14.30280		18.15	0.00	0.00	0	699.00
\$ / R	On 24/04/2018	Any day expiry			14.18300	14.18300	14.36070	14.36070		17.86	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			14.18520	14.18520	14.36290	14.36290		17.85	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,198.68430	1.19868	1,075.14190	1.07514	1,198.684	19.03	0.65	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	225.13320	0.22513	260.46340	0.26046	225.133	20.20	0.22	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			14.19650	14.19650	14.37400	14.37400		17.84	0.00	0.00	0	110.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	461.82100	0.46182	389.83860	0.38984	461.821	17.39	0.38	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	341.04250	0.34104	388.89700	0.38890	341.043	19.30	0.31	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	258.93540	0.25894	296.78270	0.29678	258.935	19.94	0.25	0.00	0	500.00
\$ / R	On 09/05/2018	Any day expiry			14.21680	14.21680	14.39410	14.39410		17.75	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	134.40310	0.13440	110.56700	0.11057	134.403	16.68	0.15	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	496.61400	0.49661	421.81970	0.42182	496.614	17.37	0.39	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	282.42260	0.28242	321.82500	0.32182	282.423	19.78	0.26	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			14.22130	14.22130	14.39850	14.39850		17.74	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			14.22800	14.22800	14.40520	14.40520		17.75	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	139.44430	0.13944	114.23320	0.11423	139.444	16.65	0.16	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	857.25180	0.85725	755.09140	0.75509	857.252	18.09	0.54	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	269.33870	0.26934	307.68440	0.30768	269.339	19.87	0.25	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			14.23030	14.23030	14.40740	14.40740		17.75	0.00	0.00	0	0.00
\$ / R	On 31/05/2018	Any day expiry			14.26620	14.26620	14.44340	14.44340		17.66	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	484.13810	0.48414	412.42670	0.41243	484.138	17.15	0.37	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	367.72380	0.36772	414.96630	0.41497	367.724	19.26	0.31	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	281.39170	0.28139	320.79580	0.32080	281.392	19.86	0.25	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.30640	14.30640	14.48430	14.48430		17.65	0.00	10,143,237.60	709	112,906.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	13.56640	0.01357	12.63710	0.01264	13.566	17.33	0.02	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	21.08030	0.02108	18.39240	0.01839	21.080	15.92	0.03	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	52.76680	0.05277	43.12220	0.04312	52.767	16.11	0.07	0.00	0	137,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	78.72670	0.07873	64.45260	0.06445	78.727	16.21	0.09	0.00	0	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	98.42090	0.09842	80.75160	0.08075	98.421	16.26	0.11	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	158.48480	0.15848	131.01960	0.13102	158.485	16.40	0.16	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	205.76020	0.20576	170.64630	0.17065	205.760	16.49	0.20	0.00	0	2,700.00

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	13.00	Put	215.85930	0.21586	179.08560	0.17909	215.859	16.51	0.20	0.00	0	15,158.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	228.96030	0.22896	190.45300	0.19045	228.960	16.54	0.21	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	262.56970	0.26257	219.78500	0.21979	262.570	16.61	0.23	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	277.49630	0.27750	232.87600	0.23288	277.496	16.63	0.24	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	302.52770	0.30253	254.91120	0.25491	302.528	16.68	0.26	0.00	0	2,050.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	356.89250	0.35689	303.09170	0.30309	356.893	16.76	0.29	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	364.09400	0.36409	309.50450	0.30950	364.094	16.77	0.30	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	425.98330	0.42598	364.01330	0.36401	425.983	16.89	0.33	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	473.99580	0.47400	404.81290	0.40481	473.996	17.01	0.35	0.00	0	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	496.77660	0.49678	425.51780	0.42552	496.777	17.07	0.37	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	501.40750	0.50141	429.73230	0.42973	501.408	17.08	0.37	4,531,771.55	846	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	510.73210	0.51073	438.23690	0.43824	510.732	17.11	0.37	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	515.43400	0.51543	442.52310	0.44252	515.434	17.12	0.37	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	544.11950	0.54412	468.74860	0.46875	544.119	17.19	0.39	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	593.80030	0.59380	514.35560	0.51436	593.800	17.30	0.41	0.00	0	6,130.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	645.77520	0.64578	562.30020	0.56230	645.775	17.42	0.43	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	727.92510	0.72793	638.52500	0.63852	727.925	17.59	0.46	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	607.30200	0.60730	678.52130	0.67852	607.302	18.16	0.45	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	574.25310	0.57425	642.20290	0.64220	574.253	18.29	0.43	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	486.08500	0.48608	544.20980	0.54421	486.085	18.68	0.38	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	478.18290	0.47818	535.26450	0.53526	478.183	18.72	0.37	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	408.44010	0.40844	457.86150	0.45786	408.440	19.13	0.33	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	386.98880	0.38699	434.01930	0.43402	386.989	19.27	0.31	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	336.31320	0.33631	378.08920	0.37809	336.313	19.62	0.28	3,415,660.30	846	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	273.11720	0.27312	308.91780	0.30892	273.117	20.03	0.23	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	241.58210	0.24158	273.64350	0.27364	241.582	20.27	0.21	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	237.59240	0.23759	269.17330	0.26917	237.592	20.30	0.21	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	227.29680	0.22730	257.63450	0.25763	227.297	20.39	0.20	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	223.55690	0.22356	253.44300	0.25344	223.557	20.42	0.20	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	208.11490	0.20811	236.11600	0.23612	208.115	20.57	0.18	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	179.62180	0.17962	204.09260	0.20409	179.622	20.86	0.16	0.00	0	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	172.02390	0.17202	195.53950	0.19554	172.024	20.95	0.16	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	154.42190	0.15442	174.91670	0.17492	154.422	21.21	0.14	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.28	Call	149.59620	0.14960	168.59020	0.16859	149.596	21.32	0.14	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	143.03910	0.14304	160.34450	0.16034	143.039	21.48	0.13	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			14.33090	14.33090	14.50930	14.50930		17.69	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	505.00850	0.50501	433.57180	0.43357	505.008	17.05	0.36	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	393.54500	0.39355	439.55970	0.43956	393.545	19.35	0.31	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	304.74320	0.30474	342.76010	0.34276	304.743	19.92	0.25	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			14.33760	14.33760	14.51610	14.51610		17.66	0.00	0.00	0	100.00
\$ / R	On 20/07/2018	Any day expiry			14.37780	14.37780	14.55700	14.55700		17.63	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			14.38670	14.38670	14.56610	14.56610		17.60	0.00	0.00	0	0.00
\$ / R	On 24/07/2018	Any day expiry	14.19	Put	716.39570	0.71640	629.90810	0.62991	716.396	17.42	0.43	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	864.64680	0.86465	768.48680	0.76849	864.647	17.72	0.48	0.00	0	1,500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 24/07/2018	Any day expiry	15.72	Call	425.75410	0.42575	472.29800	0.47230	425.754	19.32	0.31	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	381.67480	0.38167	425.14010	0.42514	381.675	19.57	0.29	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			14.38900	14.38900	14.56840	14.56840		17.66	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			14.40240	14.40240	14.58200	14.58200		17.64	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	524.23260	0.52423	453.57320	0.45357	524.233	16.93	0.35	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	420.14940	0.42015	465.36680	0.46537	420.149	19.41	0.31	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	328.47840	0.32848	366.00170	0.36600	328.478	19.94	0.25	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			14.41800	14.41800	14.59790	14.59790		17.60	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	98.31560	0.09832	75.90730	0.07591	98.316	15.61	0.10	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	555.52820	0.55553	482.69240	0.48269	555.528	16.97	0.36	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	364.33500	0.36434	406.14080	0.40614	364.335	19.73	0.27	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			14.43140	14.43140	14.61160	14.61160		17.63	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			14.47180	14.47180	14.65300	14.65300		17.61	0.00	0.00	0	1,336.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	541.07260	0.54107	473.12770	0.47313	541.073	16.85	0.35	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	436.25760	0.43626	482.30790	0.48231	436.258	19.48	0.30	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	344.96550	0.34497	382.18830	0.38219	344.966	20.02	0.25	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.51030	14.51030	14.69280	14.69280		17.60	0.00	0.00	0	3,287.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	17.08330	0.01708	18.12270	0.01812	17.083	15.65	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	157.97050	0.15797	127.09760	0.12710	157.970	15.51	0.14	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	167.43470	0.16743	135.03830	0.13504	167.435	15.59	0.15	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	220.13500	0.22014	179.69690	0.17970	220.135	15.96	0.18	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	1,346.70800	1.34671	1,467.82170	1.46782	1,346.708	16.70	0.68	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.73	Put	518.97110	0.51897	454.70170	0.45470	518.971	16.75	0.33	0.00	0	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	486.41490	0.48641	534.79070	0.53479	486.415	19.31	0.32	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	471.66050	0.47166	519.32870	0.51933	471.661	19.38	0.31	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	451.41930	0.45142	498.11310	0.49811	451.419	19.48	0.30	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	17.02	Call	309.50920	0.30951	341.82580	0.34183	309.509	20.38	0.22	0.00	0	2,500.00
\$ / R	On 28/09/2018	Any day expiry			14.53520	14.53520	14.71850	14.71850		17.64	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	554.49960	0.55450	487.74710	0.48775	554.500	16.79	0.34	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	452.06780	0.45207	497.51990	0.49752	452.068	19.56	0.30	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	358.84130	0.35884	395.36930	0.39537	358.841	20.11	0.25	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			14.59640	14.59640	14.78170	14.78170		17.63	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			14.60550	14.60550	14.79100	14.79100		17.61	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			14.61000	14.61000	14.79570	14.79570		17.62	0.00	0.00	0	0.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	569.91700	0.56992	503.60900	0.50361	569.917	16.75	0.33	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	472.55760	0.47256	517.73650	0.51774	472.558	19.62	0.30	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	382.00410	0.38200	418.36970	0.41837	382.004	20.17	0.25	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			14.62130	14.62130	14.80740	14.80740		17.60	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	56.32750	0.05633	38.03590	0.03804	56.328	14.26	0.06	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	597.56730	0.59757	529.06860	0.52907	597.567	16.77	0.34	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	422.17670	0.42218	462.21480	0.46221	422.177	19.92	0.27	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			14.63940	14.63940	14.82610	14.82610		17.63	0.00	0.00	0	70.00
\$ / R	On 30/11/2018	Any day expiry			14.67860	14.67860	14.86700	14.86700		17.65	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	584.40450	0.58440	517.96420	0.51796	584.404	16.75	0.33	0.00	0	1,000.00

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 30/11/2018	Any day expiry	16.70	Call	487.86410	0.48786	532.59500	0.53260	487.864	19.76	0.29	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	392.13610	0.39214	428.00440	0.42800	392.136	20.36	0.24	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.71260	14.71260	14.90200	14.90200		17.73	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry			14.75390	14.75390	14.94450	14.94450		17.80	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	600.13140	0.60013	533.67660	0.53368	600.131	16.82	0.32	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	511.86340	0.51186	556.59870	0.55660	511.863	20.00	0.29	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	413.14910	0.41315	448.96290	0.44896	413.149	20.63	0.24	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			14.86070	14.86070	15.05440	15.05440		17.99	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.94090	14.94090	15.13680	15.13680		18.11	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			15.15450	15.15450	15.35660	15.35660		18.34	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future			15.60440	15.60440	15.81840	15.81840		18.71	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	733.42550	0.73343	771.75670	0.77176	733.426	22.70	0.27	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			16.12660	16.12660	16.34580	16.34580		19.28	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			16.25850	16.25850	16.47910	16.47910		19.37	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			16.39620	16.39620	16.61820	16.61820		19.61	0.00	0.00	0	0.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.89400	13.89400	14.06480	14.06480		23.41	0.00	889,216.00	64	746.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			14.10180	14.10180	14.28050	14.28050		18.28	0.00	211,527.00	15	28.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			14.30640	14.30640	14.48430	14.48430		17.65	0.00	0.00	0	14.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			14.51030	14.51030	14.69280	14.69280		17.60	0.00	0.00	0	0.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			15.19000	15.19000	15.19000	15.19000		15.00	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			15.15450	15.15450	15.35660	15.35660		18.34	0.00	0.00	0	0.00
£ / R	On 01/12/2017	Any day expiry			18.40220	18.40220	18.59660	18.59660		24.60	0.00	0.00	0	0.00
£ / R	On 01/12/2017	Any day expiry	19.19	Call	61.43520	0.06144	89.38410	0.08938	61.435	26.10	0.16	0.00	0	15,200.00
£ / R	On 15/12/2017	Any day expiry			18.45110	18.45110	18.64480	18.64480		24.03	0.00	37,045.00	2	10.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.46200	18.46200	18.65540	18.65540		23.67	0.00	24,055,986.00	1,303	214,167.00
£ / R	On 18/12/2017	Foreign Exchange Future	18.20	Call	603.37840	0.60338	722.76850	0.72277	603.378	23.60	0.60	0.00	0	400.00
£ / R	On 18/12/2017	Foreign Exchange Future	19.80	Call	99.72210	0.09972	128.65990	0.12866	99.722	25.25	0.16	0.00	0	800.00
£ / R	On 31/01/2018	Any day expiry			18.63000	18.63000	18.82940	18.82940		19.94	0.00	0.00	0	10.00
£ / R	On 01/03/2018	Any day expiry			18.73440	18.73440	18.94050	18.94050		19.06	0.00	0.00	0	17.00
£ / R	On 15/03/2018	Any day expiry			18.78450	18.78450	18.99010	18.99010		18.85	0.00	0.00	0	38.00
£ / R	On 19/03/2018	Foreign Exchange Future			18.79870	18.79870	19.00420	19.00420		18.79	0.00	9,587,337.00	510	4,741.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	174.01400	0.17401	145.99640	0.14600	174.014	18.73	0.16	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	19.00	Call	711.17610	0.71118	0.00000	0.00000	711.176	18.93	0.48	13,648,752.74	1,500	1,500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	359.58930	0.35959	411.82020	0.41182	359.589	19.82	0.29	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future			19.13230	19.13230	19.33530	19.33530		18.15	0.00	516,572.10	27	4,422.00
£ / R	On 17/09/2018	Foreign Exchange Future			19.46680	19.46680	19.67670	19.67670		17.86	0.00	0.00	0	3,565.00
£ / R	On 14/06/2019	Foreign Exchange Future			20.24160	20.24160	20.47170	20.47170		17.80	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12436	0.12436	0.12545	0.12545		30.13	0.00	0.00	0	225.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12686	0.12686	0.12805	0.12805		23.22	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.12941	0.12941	0.13059	0.13059		22.44	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.14460	0.14460	0.14611	0.14611		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 28/11/2017	Any day expiry			16.30840		16.30840		16.46350	16.46350		22.71	0.00	0.00	0	800.00
€ / R	On 15/12/2017	Any day expiry			16.32780		16.32780		16.48110	16.48110		21.92	0.00	0.00	0	3.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.37920		16.37920		16.53110	16.53110		21.91	0.00	26,092,065.60	1,593	109,339.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	5.74160		0.00574		4.53160	0.00453	5.742	27.05	0.01	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	377.92250		0.37792		457.98170	0.45798	377.923	21.97	0.51	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			16.41230		16.41230		16.56300	16.56300		21.24	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry			16.55040		16.55040		16.70850	16.70850		18.33	0.00	0.00	0	30.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	218.20760		0.21821		177.66490	0.17766	218.208	17.97	0.26	0.00	0	193,000.00
€ / R	On 28/02/2018	Any day expiry			16.65330		16.65330		16.81810	16.81810		17.65	0.00	0.00	0	0.00
€ / R	On 28/02/2018	Any day expiry	16.41	Put	484.28570		0.48429		416.73050	0.41673	484.286	17.51	0.42	0.00	0	114,748.00
€ / R	On 15/03/2018	Any day expiry			16.70820		16.70820		16.87250	16.87250		17.48	0.00	0.00	0	63.00
€ / R	On 19/03/2018	Foreign Exchange Future			16.72280		16.72280		16.88710	16.88710		17.39	0.00	13,846,478.40	828	22,943.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	99.18950		0.09919		85.40760	0.08541	99.190	16.66	0.12	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	106.70510		0.10671		90.04400	0.09004	106.705	16.67	0.13	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.39	Put	489.63110		0.48963		424.37320	0.42437	489.631	17.18	0.40	0.00	0	174,600.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	764.74880		0.76475		859.29660	0.85930	764.749	17.26	0.57	0.00	0	643.00
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	544.93030		0.54493		617.21780	0.61722	544.930	17.72	0.45	0.00	0	620.00
€ / R	On 29/03/2018	Any day expiry			16.76000		16.76000		16.92390	16.92390		17.33	0.00	0.00	0	3.00
€ / R	On 18/06/2018	Foreign Exchange Future			17.06650		17.06650		17.22760	17.22760		16.85	0.00	0.00	0	546.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	34.05440		0.03405		28.77270	0.02877	34.054	16.70	0.04	0.00	0	54,507.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	45.09400		0.04509		37.12320	0.03712	45.094	16.60	0.05	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	184.33360		0.18433		163.93470	0.16393	184.334	16.00	0.16	0.00	0	54,507.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	549.63150		0.54963		489.15480	0.48915	549.632	16.37	0.36	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	402.39900		0.40240		443.72950	0.44373	402.399	18.42	0.29	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	156.05160		0.15605		172.57590	0.17258	156.052	20.27	0.13	0.00	0	54,507.00
€ / R	On 17/09/2018	Foreign Exchange Future			17.41890		17.41890		17.58630	17.58630		16.65	0.00	0.00	0	4,679.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	66.51610		0.06652		69.18560	0.06919	66.516	15.05	0.06	0.00	0	41,516.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.00	Put	407.13560		0.40714		370.04410	0.37004	407.136	15.82	0.25	0.00	0	41,516.00
€ / R	On 17/09/2018	Foreign Exchange Future	21.63	Call	231.70690		0.23171		248.08990	0.24809	231.707	20.95	0.15	0.00	0	41,516.00
€ / R	On 14/06/2019	Foreign Exchange Future			18.56670		18.56670		18.76400	18.76400		17.28	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			98.94960		98.94960		99.06760	99.06760			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			96.09069		96.09069		96.21815	96.21815			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			94.93589		94.93589		95.07155	95.07155			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			97.10891		97.10891		97.24830	97.24830			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			100.85117		100.85117		100.98501	100.98501			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			99.51539		99.51539		99.63776	99.63776			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			101.58176		101.58176		101.68412	101.68412			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			105.24511		105.24511		105.32954	105.32954			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.75949		99.75949		99.75949	99.75949			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.72368		99.72368		99.72134	99.72134			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.94142		99.94142		99.94127	99.94127			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 20/09/2018	Interest Rate Swap	100.19901	100.19901	100.19901	100.20478	100.20478				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.79701	99.79701	99.79701	99.79701	99.79701				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.00732	99.00732	99.00732	99.00548	99.00548				0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.62858	98.62858	98.62858	98.62762	98.62762				0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.66909	98.66909	98.66909	98.67527	98.67527				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	99.19000	99.19000	99.19000	99.20000	99.20000				0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.72123	99.72123	99.72123	99.73577	99.73577				0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	100.27031	100.27031	100.27031	100.29215	100.29215				0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	100.82917	100.82917	100.82917	100.85692	100.85692				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	97.86481	97.86481	97.86481	97.89032	97.89032				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	97.25582	97.25582	97.25582	97.27639	97.27639				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	96.61959	96.61959	96.61959	96.63348	96.63348				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	96.96048	96.96048	96.96048	96.97093	96.97093				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	99.28339	99.28339	99.28339	99.29640	99.29640				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	99.55726	99.55726	99.55726	99.57964	99.57964				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	100.88664	100.88664	100.88664	100.92425	100.92425				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	103.19311	103.19311	103.19311	103.24290	103.24290				0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	552.58800	552.58800	552.58800	551.15200	551.15200				0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	562.88800	562.88800	562.88800	561.42200	561.42200				0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	625.97200	625.97200	625.97200	623.43300	623.43300				0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	637.63900	637.63900	637.63900	635.05000	635.05000				0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	560.97700	560.97700	560.97700	558.21000	558.21000				0.00	0.00	0	774.00
ALBI	On 03/05/2018	Index Future	571.43300	571.43300	571.43300	568.61200	568.61200				0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.53230	10.53230	10.53230	10.66790	10.66790			21.35	0.00	3,054,367.00	290	16,484.00
AU\$ / R	On 27/12/2017	Any day expiry	10.54750	10.54750	10.54750	10.68270	10.68270			20.34	0.00	0.00	0	0.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.68490	10.68490	10.68490	10.82590	10.82590			16.37	0.00	0.00	0	1,650.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.83770	10.83770	10.83770	10.97780	10.97780			15.63	0.00	0.00	0	300.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	10.99090	10.99090	10.99090	11.13440	11.13440			15.17	0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	11.14050	11.14050	11.14050	11.29010	11.29010			14.99	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.47520	11.47520	11.47520	11.63560	11.63560			14.96	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.89950	10.89950	10.89950	11.02450	11.02450			21.11	0.00	0.00	0	1,000.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	11.07500	11.07500	11.07500	11.20640	11.20640			16.06	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	11.24730	11.24730	11.24730	11.37800	11.37800			16.15	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	14.10730	14.10730	14.10730	14.22280	14.22280			21.72	0.00	0.00	0	1,502.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.42240	14.42240	14.42240	14.54890	14.54890			17.13	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	14.73480	14.73480	14.73480	14.85790	14.85790			16.71	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 14/06/2019	Foreign Exchange Future	16.40750	16.40750	16.40750	16.57580	16.57580			17.00	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	2.09850	2.09850	2.09850	2.11780	2.11780			22.90	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	2.11660	2.11660	2.11660	2.13670	2.13670			17.64	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	2.13490	2.13490	2.13490	2.15480	2.15480			17.08	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.21460	2.21460	2.21460	2.23390	2.23390			17.21	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future	2.20400	2.20400	2.20400	2.22450	2.22450			23.03	0.00	0.00	0	1,050.00
DKK / R	On 19/03/2018	Foreign Exchange Future	2.25070	2.25070	2.25070	2.27260	2.27260			18.13	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.29770	2.29770	2.29770	2.31950	2.31950			17.32	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.62390	2.62390	2.62390	2.65220	2.65220			17.87	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future	11.51939	74.15288	74.15288	11.59641	73.72616				0.00	0.00	0	9,466.00
ES33	On 03/05/2018	Bond Future	11.64539	71.74334	71.74334	11.72533	71.30827				0.00	0.00	0	0.00
ES33	On 02/08/2018	Bond Future	11.76914	73.11005	73.11005	11.85240	72.66478				0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future	11.76671	76.37863	76.37863	11.84358	75.90814				0.00	0.00	0	7,957.00
ES42	On 03/05/2018	Bond Future	11.89530	73.54087	73.54087	11.97524	73.06112				0.00	0.00	0	0.00
ES42	On 02/08/2018	Bond Future	12.01944	74.94184	74.94184	12.10274	74.45096				0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
GOVI	On 01/02/2018	GOVI	559.27500	559.27500	559.27500	556.48800	556.48800				0.00	0.00	0	795.00
GOVI	On 03/05/2018	GOVI	569.69900	569.69900	569.69900	566.85800	566.85800				0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.77960	1.77960	1.77960	1.80140	1.80140			23.10	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.80940	1.80940	1.80940	1.83240	1.83240			18.12	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.83850	1.83850	1.83850	1.86130	1.86130			17.65	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 14/06/2019	Foreign Exchange Future		2.04690	2.04690		2.07520	2.07520		18.67	0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future		127.35951	127.35951		127.13537	127.13537			0.00	0.00	0	1,070.00
I2025	On 03/05/2018	Bond Future		129.74497	129.74497		129.51542	129.51542			0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future		132.19961	132.19961		131.96419	131.96419			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		97.88568	97.88568		97.90743	97.90743			0.00	0.00	0	1,370.00
I2029	On 03/05/2018	Bond Future		98.70107	98.70107		98.72229	98.72229			0.00	0.00	0	0.00
I2029	On 02/08/2018	Bond Future		100.60224	100.60224		100.62279	100.62279			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		99.96275	99.96275		101.02214	101.02214			0.00	0.00	0	5,283.00
I2033	On 03/05/2018	Bond Future		100.74654	100.74654		101.82480	101.82480			0.00	0.00	0	0.00
I2033	On 02/08/2018	Bond Future		102.68710	102.68710		103.78498	103.78498			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		120.53951	120.53951		119.99242	119.99242			0.00	4,098,343.34	34	19,013.00
I2038	On 03/05/2018	Bond Future		122.79715	122.79715		122.23879	122.23879			0.00	0.00	0	0.00
I2038	On 02/08/2018	Bond Future		125.11241	125.11241		124.54194	124.54194			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		112.95334	112.95334		113.41798	113.41798			0.00	0.00	0	21,177.00
I2046	On 03/05/2018	Bond Future		113.46919	113.46919		113.94153	113.94153			0.00	0.00	0	0.00
I2046	On 02/08/2018	Bond Future		115.65489	115.65489		116.13499	116.13499			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		117.87515	117.87515		117.89991	117.89991			0.00	0.00	0	24,102.00
I2050	On 03/05/2018	Bond Future		120.08293	120.08293		120.10707	120.10707			0.00	0.00	0	0.00
I2050	On 02/08/2018	Bond Future		120.66259	120.66259		120.68584	120.68584			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		241.90300	241.90300		241.84700	241.84700			0.00	4,838,060.00	2	876.00
IGOV	On 03/05/2018	Index Future		246.43400	246.43400		246.37500	246.37500			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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 19/06/2019	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			0.13390		0.13390		0.13550	0.13550			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future			0.13390		0.13390		0.13510	0.13510			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.13350		0.13350		0.13470	0.13470			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future			0.13250		0.13250		0.13420	0.13420			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			1.69220		1.69220		1.71240	1.71240		21.36	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.72210		1.72210		1.74340	1.74340		16.30	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.75200		1.75200		1.77340	1.77340		15.72	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.88060		1.88060		1.90520	1.90520		15.62	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.50730		9.50730		9.61020	9.61020		22.21	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			9.63790		9.63790		9.74550	9.74550		17.51	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			9.76990		9.76990		9.87670	9.87670		16.75	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.81530		10.81530		10.94700	10.94700		15.73	0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.33040		1.33040		1.33670	1.33670			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.34590		1.34590		1.35010	1.35010			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.36170		1.36170		1.36250	1.36250			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.48010		1.48010		1.48900	1.48900			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.32880		1.32880		1.32640	1.32640			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.33310		1.33310		1.33080	1.33080			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.33730		1.33730		1.33490	1.33490			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.17890		1.17890		1.17540	1.17540			0.00	0.00	0	30.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.18590		1.18590		1.18250	1.18250			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.19290		1.19290		1.18940	1.18940			0.00	0.00	0	0.00
R186	On 01/02/2018	Bond Future			9.45312		107.52641		9.52925	107.05878		8.24	0.00	78,816,858.53	733	94,604.00
R186	On 01/02/2018	Bond Future	7.75	Call	2.44000		0.00244		1.71000	0.00171	2.440	7.87	0.00	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	91.66000		0.09166		70.17000	0.07017	91.660	7.87	0.06	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	4,689.33000		4.68933		5,106.86000	5.10686	4,689.330	7.97	0.87	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.00	Put	3,363.46000		3.36346		3,735.00000	3.73500	3,363.460	8.06	0.76	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	2,262.40000		2.26240		2,571.24000	2.57124	2,262.400	8.15	0.62	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.65	Put	1,038.21000		1.03821		1,232.76000	1.23276	1,038.210	8.33	0.37	0.00	0	1,950.00
R186	On 03/05/2018	Bond Future			9.53743		109.53046		9.61713	109.05342		8.68	0.00	0.00	0	0.00
R186	On 03/05/2018	Bond Future	9.30	Call	1,842.11000		1.84211		1,681.33000	1.68133	1,842.110	8.52	0.42	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	10.14	Put	1,159.30000		1.15930		1,343.08000	1.34308	1,159.300	8.89	0.28	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

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/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			292.27859		292.27859		292.35225	292.35225			0.00	0.00	0	2,350.00
R197	On 03/05/2018	Bond Future			297.75319		297.75319		297.82523	297.82523			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			228.68695		228.68695		228.73944	228.73944		4.66	0.00	457,373.90	2	22,205.00
R202	On 03/05/2018	Bond Future			232.97043		232.97043		233.02169	233.02169		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			8.76598		99.31303		8.84339	99.01039		5.36	0.00	0.00	0	61,187.00
R2023	On 03/05/2018	Bond Future			8.84021		97.23411		8.92264	96.92529		5.42	0.00	0.00	0	0.00
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			9.93723		86.73284		10.01268	86.26201			0.00	0.00	0	63,494.00
R2030	On 03/05/2018	Bond Future			10.02205		88.34917		10.10036	87.86909			0.00	0.00	0	0.00
R2030	On 02/08/2018	Bond Future			10.10633		86.02640		10.18802	85.53477			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			10.12954		88.93341		10.20494	88.43240		11.78	0.00	0.00	0	42,501.00
R2032	On 01/02/2018	Bond Future	9.20	Call	159.86000		0.15986		125.77000	0.12577	159.860	11.30	0.08	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	224.55000		0.22455		178.80000	0.17880	224.550	11.32	0.11	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	310.88000		0.31088		250.63000	0.25063	310.880	11.37	0.14	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	362.74000		0.36274		294.21000	0.29421	362.740	11.40	0.16	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			10.21311		86.43379		10.29125	85.92292		12.52	0.00	0.00	0	0.00
R2032	On 02/08/2018	Bond Future			10.29332		88.08037		10.37457	87.55744		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			10.32773		92.34366		10.40323	91.79974			0.00	0.00	0	53,530.00
R2035	On 03/05/2018	Bond Future			10.41073		89.56431		10.48885	89.00981			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			10.40348		84.50915		10.47869	83.97112		13.40	0.00	0.00	0	54,223.00
R2037	On 01/02/2018	Bond Future	9.88	Call	617.02000		0.61702		509.24000	0.50924	617.020	13.07	0.23	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.32	Put	2,301.69000		2.30169		2,608.21000	2.60821	2,301.690	13.31	0.54	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.72	Put	1,073.89000		1.07389		1,261.06000	1.26106	1,073.890	13.59	0.32	0.00	0	2,000.00
R2037	On 03/05/2018	Bond Future			10.48869		86.08402		10.56649	85.53544		14.24	0.00	0.00	0	0.00
R2037	On 02/08/2018	Bond Future			10.57357		83.46772		10.65438	82.90637		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			7.83003		101.15875		7.90725	101.09476		0.93	0.00	0.00	0	42,299.00
R204	On 03/05/2018	Bond Future			7.95707		103.04413		8.06754	102.97830		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

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
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	10.49907		87.37303		10.57431	86.80290		13.90	0.00	0.00	0	25,992.00
R2040	On 03/05/2018	Bond Future	10.58489		89.00121		10.66271	88.42000		14.77	0.00	0.00	0	0.00
R2040	On 02/08/2018	Bond Future	10.67046		86.19016		10.75128	85.59551		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	10.53767		84.35366		10.61280	83.78423		14.45	0.00	0.00	0	17,462.00
R2044	On 03/05/2018	Bond Future	10.62145		85.92566		10.69914	85.34509		15.37	0.00	0.00	0	0.00
R2044	On 02/08/2018	Bond Future	10.70495		83.18113		10.78560	82.58721		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	10.49341		87.98472		10.56858	87.40207		14.49	0.00	0.00	0	102,408.00
R2048	On 03/05/2018	Bond Future	10.57089		85.18760		10.64858	84.59353		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
R207	On 01/02/2018	Bond Future	8.16340		98.82480		8.24129	98.68916		1.98	0.00	58,701,931.20	594	46,865.00
R207	On 03/05/2018	Bond Future	8.27171		100.66657		8.36239	100.52783		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	8.41116		97.86883		8.48538	97.67313		3.39	0.00	978,688.30	10	34,776.00
R208	On 03/05/2018	Bond Future	8.49476		96.29161		8.57639	96.09166		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	10.23778		69.61082		10.31258	69.15770		13.87	0.00	0.00	0	153,396.00
R209	On 01/02/2018	Bond Future	9.32	Call	157.42000	0.15742	124.07000	0.12407	157.420	13.33	0.09	0.00	0	157.00
R209	On 01/02/2018	Bond Future	9.33	Call	163.10000	0.16310	128.72000	0.12872	163.100	13.34	0.09	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.52	Call	305.30000	0.30530	246.84000	0.24684	305.300	13.44	0.15	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.59	Put	4,502.24000	4.50224	4,885.79000	4.88579	4,502.240	13.48	0.83	0.00	0	377.00
R209	On 01/02/2018	Bond Future	9.75	Call	587.22000	0.58722	487.84000	0.48784	587.220	13.58	0.24	0.00	0	5,000.00
R209	On 01/02/2018	Bond Future	9.85	Put	3,179.65000	3.17965	3,511.96000	3.51196	3,179.650	13.64	0.71	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	9.87	Put	3,088.41000	3.08841	3,416.21000	3.41621	3,088.410	13.65	0.69	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.88	Put	3,043.43000	3.04343	3,368.94000	3.36894	3,043.430	13.65	0.69	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.89	Put	2,998.74000	2.99874	3,321.96000	3.32196	2,998.740	13.66	0.68	0.00	0	157.00
R209	On 01/02/2018	Bond Future	10.00	Put	2,534.23000	2.53423	2,831.16000	2.83116	2,534.230	13.72	0.62	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.10	Put	2,154.73000	2.15473	2,426.08000	2.42608	2,154.730	13.78	0.57	0.00	0	3,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 01/02/2018	Bond Future	10.22	Put	1,752.42000		1.75242	1,992.28000	1.99228	1,752.420	13.85	0.50	0.00	0	739.00	
R209	On 03/05/2018	Bond Future			10.31217		67.75887	10.38937	67.29691		14.78	0.00	0.00	0	0.00	
R209	On 03/05/2018	Bond Future	9.75	Call	1,255.09000		1.25509	1,134.41000	1.13441	1,255.090	14.35	0.32	0.00	0	435.00	
R209	On 03/05/2018	Bond Future	10.00	Put	3,714.21000		3.71421	4,018.46000	4.01846	3,714.210	14.49	0.60	0.00	0	5,000.00	
R209	On 03/05/2018	Bond Future	10.22	Put	2,929.74000		2.92974	3,197.79000	3.19779	2,929.740	14.61	0.51	0.00	0	435.00	
R209	On 03/05/2018	Bond Future	10.73	Put	1,602.13000		1.60213	1,800.39000	1.80039	1,602.130	14.97	0.34	0.00	0	435.00	
R209	On 02/08/2018	Bond Future			10.38323		69.04966	10.46313	68.57708		15.15	0.00	0.00	0	0.00	
R209	On 02/08/2018	Bond Future	9.66	Call	1,670.00000		1.67000	1,517.61000	1.51761	1,670.000	14.67	0.32	0.00	0	435.00	
R209	On 02/08/2018	Bond Future	10.21	Put	4,007.03000		4.00703	4,252.44000	4.25244	4,007.030	14.99	0.52	0.00	0	435.00	
R209	On 02/08/2018	Bond Future	10.84	Put	2,312.47000		2.31247	2,479.42000	2.47942	2,312.470	15.45	0.36	0.00	0	435.00	
R209	On 01/11/2018	Bond Future			10.45510		67.23183	10.54132	66.72798		15.68	0.00	0.00	0	0.00	
R209	On 01/11/2018	Bond Future	9.34	Call	1,524.12000		1.52412	1,385.76000	1.38576	1,524.120	15.10	0.27	0.00	0	435.00	
R209	On 01/11/2018	Bond Future	9.94	Put	5,843.63000		5.84363	6,137.12000	6.13712	5,843.630	15.36	0.59	0.00	0	435.00	
R209	On 01/11/2018	Bond Future	10.57	Put	3,748.25000		3.74825	3,967.06000	3.96706	3,748.250	15.74	0.44	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			182.72422		182.72422	182.11180	182.11180			0.00	0.00	0	2,159.00	
R210	On 03/05/2018	Bond Future			183.72172		183.72172	183.09591	183.09591			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			149.38324		149.38324	149.42000	149.42000			0.00	0.00	0	4,869.00	
R212	On 03/05/2018	Bond Future			152.18123		152.18123	152.21714	152.21714			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			10.01337		81.37143	10.08873	80.91522		11.61	0.00	42,475,886.46	522	58,154.00	
R213	On 03/05/2018	Bond Future			10.09094		79.33842	10.16895	78.87327		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			10.42096		68.83524	10.49592	68.37292		14.53	0.00	0.00	0	50,361.00	
R214	On 03/05/2018	Bond Future			10.49536		66.82217	10.57270	66.35085		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			24,624.69000		24,624.69000	24,861.81000	24,861.81000			0.00	0.00	0	0.00	
RAIN	On 19/03/2018	Foreign Exchange Future			25,040.64000		25,040.64000	25,293.40000	25,293.40000			0.00	0.00	0	0.00	



Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
SGD / R	On 18/12/2017		Foreign Exchange Future	10.28840	10.28840		10.39400	10.39400		21.99	0.00	0.00	0	0.00
SGD / R	On 19/03/2018		Foreign Exchange Future	10.45430	10.45430		10.56580	10.56580		16.74	0.00	0.00	0	0.00
SGD / R	On 18/06/2018		Foreign Exchange Future	10.62030	10.62030		10.73000	10.73000		15.98	0.00	0.00	0	0.00
SGD / R	On 14/06/2019		Foreign Exchange Future	11.83460	11.83460		11.98000	11.98000		16.51	0.00	0.00	0	0.00
TRY / R	On 18/12/2017		Foreign Exchange Future	3.49460	3.49460		3.52930	3.52930		18.93	0.00	0.00	0	4,775.00
TRY / R	On 19/03/2018		Foreign Exchange Future	3.44260	3.44260		3.47490	3.47490		15.37	0.00	0.00	0	433.00
TRY / R	On 18/06/2018		Foreign Exchange Future	3.38690	3.38690		3.41990	3.41990		15.18	0.00	0.00	0	0.00
TRY / R	On 14/06/2019		Foreign Exchange Future	3.34830	3.34830		3.37480	3.37480		16.23	0.00	0.00	0	0.00
ZMW / R	On 18/12/2017		Foreign Exchange Future	1.36220	1.36220		1.38200	1.38200			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018		Foreign Exchange Future	1.34830	1.34830		1.36780	1.36780			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018		Foreign Exchange Future	1.32520	1.32520		1.34530	1.34530			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
<b>Total for Derivatives :</b>												<b>1,554,949,879.21</b>	<b>101,036</b>	<b>7 722 174.00</b>
<b>Grand Total:</b>												<b>1,554,949,879.21</b>	<b>101,036</b>	<b>7 722 174.00</b>