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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 23/11/2017

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	13.89300	13.89300		13.84360	13.84360		19.20	0.00	4,164,000.00	300	0.00	
\$ / R	On 27/11/2017	Any day expiry	13.89960	13.89960		13.84600	13.84600		22.09	0.00	0.00	0	0.00	
\$ / R	On 27/11/2017	Any day expiry	14.54	Call	13.16710	0.01317	11.37940	0.01138	13.167	29.02	0.07	0.00	0	300.00
\$ / R	On 27/11/2017	Any day expiry	14.70	Call	7.84110	0.00784	7.24350	0.00724	7.841	30.90	0.04	0.00	0	50.00
\$ / R	On 28/11/2017	Any day expiry	13.89530	13.89530		13.84830	13.84830		23.47	0.00	0.00	0	2,190.00	
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	36.98360	0.03698	52.20890	0.05221	36.984	25.68	0.16	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	0.43750	0.00044	0.32580	0.00033	0.438	68.92	0.00	0.00	0	60.00
\$ / R	On 30/11/2017	Any day expiry	13.89980	13.89980		13.85290	13.85290		24.93	0.00	0.00	0	2,708.00	
\$ / R	On 30/11/2017	Any day expiry	12.75	Put	4.27960	0.00428	4.71620	0.00472	4.280	30.55	0.02	0.00	0	238,000.00
\$ / R	On 04/12/2017	Any day expiry	13.90900	13.90900		13.86200	13.86200		21.68	0.00	0.00	0	24.00	
\$ / R	On 04/12/2017	Any day expiry	14.47	Call	54.18260	0.05418	48.56580	0.04857	54.183	24.00	0.18	0.00	0	30,000.00
\$ / R	On 06/12/2017	Any day expiry	13.91350	13.91350		13.86660	13.86660		20.98	0.00	0.00	0	0.00	
\$ / R	On 06/12/2017	Any day expiry	14.30	Call	94.82830	0.09483	84.64930	0.08465	94.828	22.62	0.27	0.00	0	100.00
\$ / R	On 14/12/2017	Any day expiry	13.93180	13.93180		13.88490	13.88490		23.24	0.00	0.00	0	241.00	
\$ / R	On 15/12/2017	Any day expiry	13.93410	13.93410		13.88720	13.88720		23.57	0.00	0.00	0	1,781.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	13.94090	13.94090		13.89400	13.89400		23.62	0.00	292,661,313.70	20,993	1,057,433.00	

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	11.75	Put	2.98800		0.00299		3.55450	0.00355	2.988	27.86	0.01	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	4.29660		0.00430		5.04740	0.00505	4.297	26.03	0.01	0.00	0	20,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.16	Put	5.47140		0.00547		6.37790	0.00638	5.471	24.86	0.02	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.20	Put	5.81960		0.00582		6.77090	0.00677	5.820	24.57	0.02	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	5.91050		0.00591		6.87350	0.00687	5.910	24.50	0.02	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	7.98910		0.00799		9.21070	0.00921	7.989	23.11	0.02	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	9.41370		0.00941		10.80650	0.01081	9.414	22.38	0.03	0.00	0	16,416.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.56	Put	10.64500		0.01065		13.48630	0.01349	10.645	22.03	0.03	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	14.84040		0.01484		18.53120	0.01853	14.840	22.13	0.04	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.75	Put	21.01050		0.02101		25.83890	0.02584	21.011	22.24	0.06	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.76	Put	21.72790		0.02173		26.68140	0.02668	21.728	22.25	0.06	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	45.73690		0.04574		54.34720	0.05435	45.737	22.51	0.11	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	60.37300		0.06037		70.86200	0.07086	60.373	22.61	0.14	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.15	Put	68.90530		0.06891		80.40390	0.08040	68.905	22.67	0.16	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	74.44110		0.07444		86.56610	0.08657	74.441	22.70	0.16	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Put	78.31010		0.07831		90.86110	0.09086	78.310	22.72	0.17	0.00	0	6,728.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Call	819.21010		0.81921		784.86110	0.78486	819.210	22.72	0.83	0.00	0	7,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	80.29990		0.08030		93.05670	0.09306	80.300	22.73	0.17	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.22	Put	82.32680		0.08233		95.29060	0.09529	82.327	22.74	0.18	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	779.53320		0.77953		746.22700	0.74623	779.533	22.78	0.81	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	112.34410		0.11234		127.96550	0.12797	112.344	22.90	0.23	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	125.74760		0.12575		142.40640	0.14241	125.748	22.96	0.25	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	596.71350		0.59671		568.57430	0.56857	596.713	23.08	0.71	0.00	0	11,016.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.60	Call	531.29700		0.53130		505.27290	0.50527	531.297	23.20	0.67	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Put	255.46610		0.25547		279.67860	0.27968	255.466	23.39	0.40	0.00	0	3,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Call	436.36610		0.43637		413.67860	0.41368	436.366	23.39	0.60	0.00	0	3,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Put	273.63060		0.27363		298.65930	0.29866	273.631	23.44	0.42	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.93	Call	348.80210		0.34880		330.04680	0.33005	348.802	23.60	0.52	0.00	0	7,820.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	376.66140		0.37666		406.52380	0.40652	376.661	23.75	0.51	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Call	317.56140		0.31756		300.52380	0.30052	317.561	23.75	0.49	0.00	0	19,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.10	Call	277.27020		0.27727		262.06560	0.26207	277.270	23.99	0.44	0.00	0	100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.27	Put	547.57090		0.54757		582.04940	0.58205	547.571	24.40	0.63	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	180.99730		0.18100		170.42390	0.17042	180.997	24.72	0.32	0.00	0	2,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Call	156.12240		0.15612		146.80950	0.14681	156.122	24.96	0.28	0.00	0	8,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	715.22240		0.71522		752.80950	0.75281	715.222	24.96	0.72	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	128.36200		0.12836		120.43800	0.12044	128.362	25.28	0.24	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.90	Call	83.96920		0.08397		78.60930	0.07861	83.969	25.87	0.17	0.00	0	1,500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	71.47720		0.07148		66.87790	0.06688	71.477	26.09	0.15	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	59.75530		0.05976		55.87960	0.05588	59.755	26.33	0.13	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	31.61730		0.03162		29.65460	0.02965	31.617	27.24	0.07	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.60	Call	26.94260		0.02694		25.27860	0.02528	26.943	27.50	0.06	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	14.25670		0.01426		13.39910	0.01340	14.257	28.55	0.04	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	3.93560		0.00394		3.91930	0.00392	3.936	33.15	0.01	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	3.81730		0.00382		3.80040	0.00380	3.817	33.91	0.01	0.00	0	33,000.00

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	18.06	Call	3.30680	0.00331	3.23500	0.00324	3.307	39.59	0.01	0.00	0	2,055.00
\$ / R	On 19/12/2017	Any day expiry			13.94320	13.94320	13.93500	13.93500		23.88	0.00	4,180,500.00	300	300.00
\$ / R	On 22/12/2017	Any day expiry			13.95010	13.95010	13.90320	13.90320		24.11	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	183.22920	0.18323	201.25850	0.20126	183.229	23.65	0.30	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	4.19230	0.00419	4.16730	0.00417	4.192	37.43	0.01	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.96150	13.96150	13.91460	13.91460		22.91	0.00	0.00	0	916.00
\$ / R	On 29/12/2017	Any day expiry			13.96610	13.96610	13.91920	13.91920		22.61	0.00	0.00	0	500.00
\$ / R	On 29/12/2017	Any day expiry	14.50	Call	208.39710	0.20840	194.78790	0.19479	208.397	23.72	0.32	0.00	0	150.00
\$ / R	On 29/12/2017	Any day expiry	14.80	Call	141.75640	0.14176	131.66900	0.13167	141.756	24.33	0.24	0.00	0	200.00
\$ / R	On 02/01/2018	Any day expiry			13.97530	13.97530	13.92840	13.92840		21.89	0.00	0.00	0	0.00
\$ / R	On 04/01/2018	Any day expiry			13.98000	13.98000	13.93310	13.93310		21.67	0.00	0.00	0	677.00
\$ / R	On 09/01/2018	Any day expiry			13.99150	13.99150	13.94460	13.94460		21.14	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	121.24840	0.12125	131.75770	0.13176	121.248	20.45	0.20	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	177.99920	0.17800	164.60940	0.16461	177.999	22.59	0.27	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	154.37040	0.15437	142.30550	0.14231	154.370	22.82	0.24	0.00	0	1,000.00
\$ / R	On 10/01/2018	Any day expiry			13.99380	13.99380	13.94690	13.94690		21.07	0.00	0.00	0	500.00
\$ / R	On 12/01/2018	Any day expiry			13.99840	13.99840	13.95150	13.95150		20.91	0.00	0.00	0	241.00
\$ / R	On 16/01/2018	Any day expiry			14.00770	14.00770	13.96080	13.96080		20.48	0.00	0.00	0	300.00
\$ / R	On 18/01/2018	Any day expiry			14.01230	14.01230	13.96540	13.96540		20.36	0.00	0.00	0	241.00
\$ / R	On 18/01/2018	Any day expiry	13.90	Put	388.13150	0.38813	407.08980	0.40709	388.132	20.27	0.44	0.00	0	20,000.00
\$ / R	On 19/01/2018	Any day expiry			14.01460	14.01460	13.98280	13.98280		20.31	0.00	0.00	0	0.00
\$ / R	On 19/01/2018	Any day expiry	13.75	Put	319.78610	0.31979	0.00000	0.00000	319.786	20.09	0.39	98,108,917.92	18,000	18,000.00
\$ / R	On 25/01/2018	Any day expiry			14.02840	14.02840	13.98150	13.98150		19.89	0.00	0.00	0	70.00
\$ / R	On 31/01/2018	Any day expiry			14.04220	14.04220	13.99520	13.99520		19.69	0.00	42,072.00	3	1,926.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	160.25670	0.16026	169.86080	0.16986	160.257	19.01	0.23	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	165.46500	0.16547	175.30250	0.17530	165.465	19.01	0.23	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	173.50180	0.17350	183.69490	0.18369	173.502	19.02	0.24	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	203.07390	0.20307	215.16350	0.21516	203.074	19.07	0.27	0.00	0	168,000.00
\$ / R	On 01/02/2018	Any day expiry			14.04450	14.04450	13.99750	13.99750		19.66	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	12.57	Put	48.30640	0.04831	50.13760	0.05014	48.306	19.15	0.09	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	13.04	Put	113.85280	0.11385	121.09830	0.12110	113.853	18.95	0.17	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	137.43870	0.13744	145.82520	0.14583	137.439	18.97	0.20	0.00	0	3,496.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	153.72640	0.15373	141.37870	0.14138	153.726	21.69	0.21	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	113.39380	0.11339	103.16460	0.10316	113.394	22.20	0.16	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.79	Call	85.04980	0.08505	76.70390	0.07670	85.050	22.57	0.13	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	15.88	Call	77.23900	0.07724	69.44980	0.06945	77.239	22.69	0.12	0.00	0	773.00
\$ / R	On 06/02/2018	Any day expiry			14.05580	14.05580	14.00890	14.00890		19.46	0.00	0.00	0	0.00
\$ / R	On 06/02/2018	Any day expiry	13.80	Put	366.73840	0.36674	382.90740	0.38291	366.738	19.22	0.40	0.00	0	35,000.00
\$ / R	On 08/02/2018	Any day expiry			14.06030	14.06030	14.01340	14.01340		19.42	0.00	0.00	0	0.00
\$ / R	On 08/02/2018	Any day expiry	13.16	Put	148.10580	0.14811	156.12370	0.15612	148.106	18.72	0.21	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	13.86	Put	398.30040	0.39830	414.90550	0.41491	398.300	19.24	0.42	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	15.05	Call	200.91580	0.20092	185.80050	0.18580	200.916	21.11	0.26	0.00	0	1,880.00
\$ / R	On 12/02/2018	Any day expiry			14.06940	14.06940	14.02260	14.02260		19.26	0.00	0.00	0	0.00
\$ / R	On 12/02/2018	Any day expiry	13.90	Put	422.01370	0.42201	438.57510	0.43858	422.014	19.11	0.43	0.00	0	20,000.00

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\$ / R	On 13/02/2018	Any day expiry		14.07160	14.07160		14.02480	14.02480		19.24	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry		14.07610	14.07610		14.02940	14.02940		19.21	0.00	0.00	0	0.00
\$ / R	On 16/02/2018	Any day expiry		14.07840	14.07840		14.03170	14.03170		19.20	0.00	0.00	0	0.00
\$ / R	On 16/02/2018	Any day expiry	14.20	Put	592.07790	0.59208	612.29100	0.61229	592.078	19.44	0.52	0.00	0	20,000.00
\$ / R	On 28/02/2018	Any day expiry		14.10550	14.10550		14.05900	14.05900		18.93	0.00	0.00	0	500.00
\$ / R	On 28/02/2018	Any day expiry	14.18	Put	591.98990	0.59199	610.98940	0.61099	591.990	19.05	0.50	0.00	0	90,000.00
\$ / R	On 01/03/2018	Any day expiry		14.10780	14.10780		14.06120	14.06120		18.91	0.00	0.00	0	0.00
\$ / R	On 01/03/2018	Any day expiry	13.50	Put	273.05290	0.27305	284.10600	0.28411	273.053	18.29	0.30	0.00	0	100,000.00
\$ / R	On 02/03/2018	Any day expiry		14.11000	14.11000		14.06350	14.06350		18.90	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry	13.40	Put	239.45240	0.23945	249.53300	0.24953	239.452	18.17	0.28	0.00	0	100,000.00
\$ / R	On 15/03/2018	Any day expiry		14.13930	14.13930		14.09280	14.09280		18.68	0.00	0.00	0	189.00
\$ / R	On 19/03/2018	Foreign Exchange Future		14.14830	14.14830		14.10180	14.10180		18.58	0.00	195,430,467.90	13,813	179,651.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	35.20970	0.03521	36.08040	0.03608	35.210	18.74	0.05	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	59.13630	0.05914	60.57580	0.06058	59.136	18.17	0.09	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	62.52410	0.06252	64.04500	0.06404	62.524	18.11	0.09	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	71.74300	0.07174	73.48960	0.07349	71.743	17.95	0.10	0.00	0	26,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.57	Put	78.88090	0.07888	80.80550	0.08081	78.881	17.84	0.11	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	135.12210	0.13512	140.56600	0.14057	135.122	17.62	0.17	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	147.84210	0.14784	153.70950	0.15371	147.842	17.64	0.18	0.00	0	94,964.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	201.88730	0.20189	209.48060	0.20948	201.887	17.72	0.23	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	210.19940	0.21020	218.04730	0.21805	210.199	17.73	0.24	0.00	0	2,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	248.95120	0.24895	257.96130	0.25796	248.951	17.77	0.27	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	255.31370	0.25531	264.51100	0.26451	255.314	17.78	0.28	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	289.83200	0.28983	300.92450	0.30092	289.832	17.85	0.30	0.00	0	17,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	938.13200	0.93813	902.72450	0.90272	938.132	17.85	0.70	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	328.27920	0.32828	340.30410	0.34030	328.279	17.97	0.33	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.74	Put	387.04540	0.38705	400.41250	0.40041	387.045	18.12	0.37	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	784.20860	0.78421	751.27130	0.75127	784.209	18.14	0.63	0.00	0	4,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	466.10310	0.46610	481.14230	0.48114	466.103	18.31	0.41	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05	Put	537.43300	0.53743	553.87000	0.55387	537.433	18.47	0.45	0.00	0	500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.07	Call	626.37150	0.62637	596.51020	0.59651	626.372	18.49	0.54	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.16	Put	597.44660	0.59745	615.70650	0.61571	597.447	18.59	0.48	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	608.95410	0.60895	627.43250	0.62743	608.954	18.62	0.49	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Call	568.87230	0.56887	541.06600	0.54107	568.872	18.65	0.51	257,380.23	36	36.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Put	620.57230	0.62057	639.26600	0.63927	620.572	18.65	0.49	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.44	Call	476.36970	0.47637	451.13940	0.45114	476.370	19.02	0.45	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	472.82770	0.47283	447.70330	0.44770	472.828	19.04	0.44	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	800.60230	0.80060	822.39670	0.82240	800.602	19.10	0.57	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Call	455.47940	0.45548	430.87890	0.43088	455.479	19.11	0.43	0.00	0	240.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	807.17940	0.80718	829.07890	0.82908	807.179	19.11	0.57	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	820.40410	0.82040	842.51300	0.84251	820.404	19.14	0.57	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.57	Call	432.17410	0.43217	408.29980	0.40830	432.174	19.22	0.41	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.68	Call	397.78350	0.39778	375.02760	0.37503	397.783	19.39	0.39	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.68	Put	929.48350	0.92948	953.22760	0.95323	929.484	19.39	0.61	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 19/03/2018	Foreign Exchange Future	14.75	Call	377.25640	0.37726	355.19800	0.35520	377.256	19.50	0.37	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.79	Put	1,007.68360	1.00768	1,032.51400	1.03251	1,007.684	19.56	0.64	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.79	Call	365.98360	0.36598	344.31400	0.34431	365.984	19.56	0.36	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	347.06620	0.34707	326.30690	0.32631	347.066	19.67	0.35	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	336.83680	0.33684	316.46150	0.31646	336.837	19.73	0.34	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	334.32570	0.33433	314.04420	0.31404	334.326	19.75	0.34	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.95	Call	324.46860	0.32447	304.56200	0.30456	324.469	19.82	0.33	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	312.55270	0.31255	293.10980	0.29311	312.553	19.90	0.32	0.00	0	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	287.86220	0.28786	269.40490	0.26940	287.862	20.09	0.30	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	257.34470	0.25734	240.17140	0.24017	257.345	20.34	0.27	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	221.74690	0.22175	206.17210	0.20617	221.747	20.68	0.24	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	215.26510	0.21527	199.99360	0.19999	215.265	20.74	0.24	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	204.23380	0.20423	189.12480	0.18912	204.234	20.85	0.22	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	186.01960	0.18602	171.84590	0.17185	186.020	21.02	0.21	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	146.20480	0.14620	134.22560	0.13423	146.205	21.43	0.17	0.00	0	3,276.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	129.18870	0.12919	118.21960	0.11822	129.189	21.65	0.15	0.00	0	225,000.00
\$ / R	On 29/03/2018	Any day expiry			14.17080	14.17080	14.12440	14.12440		18.42	0.00	0.00	0	699.00
\$ / R	On 24/04/2018	Any day expiry			14.22920	14.22920	14.18300	14.18300		18.17	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			14.23150	14.23150	14.18520	14.18520		18.16	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,173.79730	1.17380	1,198.68430	1.19868	1,173.797	19.24	0.64	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	241.46010	0.24146	225.13320	0.22513	241.460	20.47	0.23	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			14.24270	14.24270	14.19650	14.19650		18.08	0.00	0.00	0	110.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	448.19330	0.44819	461.82100	0.46182	448.193	17.55	0.37	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	360.81040	0.36081	341.04250	0.34104	360.810	19.51	0.32	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	276.08180	0.27608	258.93540	0.25894	276.082	20.18	0.26	0.00	0	500.00
\$ / R	On 09/05/2018	Any day expiry			14.26300	14.26300	14.21680	14.21680		17.99	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	130.66690	0.13067	134.40310	0.13440	130.667	16.87	0.15	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	482.62340	0.48262	496.61400	0.49661	482.623	17.53	0.38	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	300.05460	0.30005	282.42260	0.28242	300.055	20.01	0.27	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			14.26750	14.26750	14.22130	14.22130		17.98	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			14.27420	14.27420	14.22800	14.22800		17.93	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	134.80430	0.13480	139.44430	0.13944	134.804	16.80	0.15	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	837.76660	0.83777	857.25180	0.85725	837.767	18.27	0.52	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	286.69830	0.28670	269.33870	0.26934	286.698	20.10	0.26	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			14.27650	14.27650	14.23030	14.23030		17.92	0.00	0.00	0	0.00
\$ / R	On 31/05/2018	Any day expiry			14.31240	14.31240	14.26620	14.26620		17.87	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	470.27540	0.47028	484.13810	0.48414	470.275	17.28	0.36	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	387.18200	0.38718	367.72380	0.36772	387.182	19.44	0.32	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	298.62160	0.29862	281.39170	0.28139	298.622	20.08	0.26	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.35250	14.35250	14.30640	14.30640		17.84	0.00	33,039,455.00	2,302	114,255.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	13.41390	0.01341	13.56640	0.01357	13.414	17.51	0.02	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	19.23280	0.01923	21.08030	0.02108	19.233	15.89	0.03	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	49.56200	0.04956	52.76680	0.05277	49.562	16.13	0.06	0.00	0	137,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	74.73860	0.07474	78.72670	0.07873	74.739	16.25	0.09	0.00	0	104,895.00

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	12.40	Put	93.94010	0.09394	98.42090	0.09842	93.940	16.33	0.11	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	152.80880	0.15281	158.48480	0.15848	152.809	16.50	0.16	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	198.93580	0.19894	205.76020	0.20576	198.936	16.60	0.19	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	208.77880	0.20878	215.85930	0.21586	208.779	16.62	0.20	0.00	0	15,158.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	221.54600	0.22155	228.96030	0.22896	221.546	16.65	0.21	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	254.33100	0.25433	262.56970	0.26257	254.331	16.72	0.23	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	268.90200	0.26890	277.49630	0.27750	268.902	16.75	0.24	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	293.34680	0.29335	302.52770	0.30253	293.347	16.79	0.25	0.00	0	2,050.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	346.48930	0.34649	356.89250	0.35689	346.489	16.88	0.28	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	353.53830	0.35354	364.09400	0.36409	353.538	16.89	0.29	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	413.17010	0.41317	425.98330	0.42598	413.170	16.98	0.32	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	460.13110	0.46013	473.99580	0.47400	460.131	17.11	0.35	0.00	0	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	482.54610	0.48255	496.77660	0.49678	482.546	17.17	0.36	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	487.10140	0.48710	501.40750	0.50141	487.101	17.18	0.36	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	496.27890	0.49628	510.73210	0.51073	496.279	17.21	0.36	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	500.90520	0.50091	515.43400	0.51543	500.905	17.22	0.37	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	529.15420	0.52915	544.11950	0.54412	529.154	17.29	0.38	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	578.09830	0.57810	593.80030	0.59380	578.098	17.41	0.40	0.00	0	6,130.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	629.34430	0.62934	645.77520	0.64578	629.344	17.53	0.42	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	710.40890	0.71041	727.92510	0.72793	710.409	17.71	0.45	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	632.42580	0.63243	607.30200	0.60730	632.426	18.31	0.46	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	598.69760	0.59870	574.25310	0.57425	598.698	18.44	0.44	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	508.23610	0.50824	486.08500	0.48608	508.236	18.84	0.39	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	500.13710	0.50014	478.18290	0.47818	500.137	18.88	0.38	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	428.57000	0.42857	408.44010	0.40844	428.570	19.30	0.34	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	406.52080	0.40652	386.98880	0.38699	406.521	19.45	0.32	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	354.82620	0.35483	336.31320	0.33631	354.826	19.82	0.29	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	289.57080	0.28957	273.11720	0.27312	289.571	20.24	0.24	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	256.85020	0.25685	241.58210	0.24158	256.850	20.49	0.22	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	252.70650	0.25271	237.59240	0.23759	252.707	20.53	0.21	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	241.99910	0.24200	227.29680	0.22730	241.999	20.62	0.21	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	238.11350	0.23811	223.55690	0.22356	238.113	20.65	0.20	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	222.03660	0.22204	208.11490	0.20811	222.037	20.80	0.19	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	192.31190	0.19231	179.62180	0.17962	192.312	21.10	0.17	0.00	0	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	184.37190	0.18437	172.02390	0.17202	184.372	21.19	0.16	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	165.34400	0.16534	154.42190	0.15442	165.344	21.43	0.15	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.28	Call	160.33700	0.16034	149.59620	0.14960	160.337	21.55	0.14	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	153.53040	0.15353	143.03910	0.14304	153.530	21.71	0.14	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			14.37700	14.37700	14.33090	14.33090		17.82	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	491.19570	0.49120	505.00850	0.50501	491.196	17.15	0.35	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	412.84250	0.41284	393.54500	0.39355	412.843	19.52	0.32	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	321.54580	0.32155	304.74320	0.30474	321.546	20.11	0.26	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			14.38370	14.38370	14.33760	14.33760		17.78	0.00	0.00	0	100.00
\$ / R	On 20/07/2018	Any day expiry			14.42380	14.42380	14.37780	14.37780		17.85	0.00	0.00	0	1,800.00

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			14.43270	14.43270		14.38670	14.38670		17.82	0.00	0.00	0	0.00
\$ / R	14.19	Put	On 24/07/2018	Any day expiry	698.79590	0.69880	716.39570	0.71640	698.796	17.50	0.42	0.00	0	1,500.00			
\$ / R	14.45	Put	On 24/07/2018	Any day expiry	845.56070	0.84556	864.64680	0.86465	845.561	17.82	0.47	0.00	0	1,500.00			
\$ / R	15.72	Call	On 24/07/2018	Any day expiry	445.37100	0.44537	425.75410	0.42575	445.371	19.47	0.32	0.00	0	1,500.00			
\$ / R	15.94	Call	On 24/07/2018	Any day expiry	401.15310	0.40115	381.67480	0.38167	401.153	19.76	0.30	0.00	0	1,500.00			
\$ / R			On 25/07/2018	Any day expiry	14.43490	14.43490	14.38900	14.38900		17.82	0.00	0.00	0	70.00			
\$ / R			On 31/07/2018	Any day expiry	14.44830	14.44830	14.40240	14.40240		17.80	0.00	0.00	0	1,853.00			
\$ / R	13.80	Put	On 31/07/2018	Any day expiry	509.41850	0.50942	524.23260	0.52423	509.418	16.99	0.35	0.00	0	1,000.00			
\$ / R	15.82	Call	On 31/07/2018	Any day expiry	439.51530	0.43952	420.14940	0.42015	439.515	19.56	0.32	0.00	0	500.00			
\$ / R	16.32	Call	On 31/07/2018	Any day expiry	345.79620	0.34580	328.47840	0.32848	345.796	20.13	0.26	0.00	0	500.00			
\$ / R			On 07/08/2018	Any day expiry	14.46390	14.46390	14.41800	14.41800		17.77	0.00	0.00	0	0.00			
\$ / R	12.32	Put	On 07/08/2018	Any day expiry	93.79640	0.09380	98.31560	0.09832	93.796	15.64	0.10	0.00	0	1,880.00			
\$ / R	13.86	Put	On 07/08/2018	Any day expiry	541.08350	0.54108	555.52820	0.55553	541.083	17.05	0.36	0.00	0	1,880.00			
\$ / R	16.18	Call	On 07/08/2018	Any day expiry	383.28670	0.38329	364.33500	0.36434	383.287	19.93	0.28	0.00	0	1,880.00			
\$ / R			On 13/08/2018	Any day expiry	14.47720	14.47720	14.43140	14.43140		17.75	0.00	0.00	0	70.00			
\$ / R			On 31/08/2018	Any day expiry	14.51750	14.51750	14.47180	14.47180		17.77	0.00	0.00	0	1,336.00			
\$ / R	13.80	Put	On 31/08/2018	Any day expiry	526.88590	0.52689	541.07260	0.54107	526.886	16.91	0.34	0.00	0	1,000.00			
\$ / R	16.05	Call	On 31/08/2018	Any day expiry	456.50590	0.45651	436.25760	0.43626	456.506	19.66	0.31	0.00	0	500.00			
\$ / R	16.57	Call	On 31/08/2018	Any day expiry	362.81060	0.36281	344.96550	0.34497	362.811	20.22	0.26	0.00	0	500.00			
\$ / R			On 17/09/2018	Foreign Exchange Future	14.55620	14.55620	14.51030	14.51030		17.75	0.00	0.00	0	3,287.00			
\$ / R	11.00	Put	On 17/09/2018	Foreign Exchange Future	18.62970	0.01863	17.08330	0.01708	18.630	16.05	0.02	0.00	0	750.00			
\$ / R	12.61	Put	On 17/09/2018	Foreign Exchange Future	151.23180	0.15123	157.97050	0.15797	151.232	15.52	0.14	0.00	0	5,300.00			
\$ / R	12.65	Put	On 17/09/2018	Foreign Exchange Future	160.32850	0.16033	167.43470	0.16743	160.329	15.60	0.14	0.00	0	1,550.00			
\$ / R	12.85	Put	On 17/09/2018	Foreign Exchange Future	211.07930	0.21108	220.13500	0.22014	211.079	15.96	0.17	0.00	0	750.00			
\$ / R	13.65	Call	On 17/09/2018	Foreign Exchange Future	1,379.68340	1.37968	1,346.70800	1.34671	1,379.683	16.76	0.69	0.00	0	1,464.00			
\$ / R	13.73	Put	On 17/09/2018	Foreign Exchange Future	505.48780	0.50549	518.97110	0.51897	505.488	16.81	0.32	0.00	0	2,500.00			
\$ / R	15.97	Call	On 17/09/2018	Foreign Exchange Future	507.27370	0.50727	486.41490	0.48641	507.274	19.46	0.33	0.00	0	5,300.00			
\$ / R	16.04	Call	On 17/09/2018	Foreign Exchange Future	492.47300	0.49247	471.66050	0.47166	492.473	19.54	0.32	0.00	0	1,550.00			
\$ / R	16.14	Call	On 17/09/2018	Foreign Exchange Future	471.76130	0.47176	451.41930	0.45142	471.761	19.65	0.31	0.00	0	750.00			
\$ / R	17.02	Call	On 17/09/2018	Foreign Exchange Future	326.14610	0.32615	309.50920	0.30951	326.146	20.58	0.23	0.00	0	2,500.00			
\$ / R			On 28/09/2018	Any day expiry	14.58120	14.58120	14.53520	14.53520		17.74	0.00	0.00	0	1,295.00			
\$ / R	13.80	Put	On 28/09/2018	Any day expiry	540.42040	0.54042	554.49960	0.55450	540.420	16.84	0.33	0.00	0	1,000.00			
\$ / R	16.25	Call	On 28/09/2018	Any day expiry	472.00490	0.47200	452.06780	0.45207	472.005	19.72	0.31	0.00	0	500.00			
\$ / R	16.80	Call	On 28/09/2018	Any day expiry	376.80410	0.37680	358.84130	0.35884	376.804	20.30	0.25	0.00	0	500.00			
\$ / R			On 25/10/2018	Any day expiry	14.64270	14.64270	14.59640	14.59640		17.76	0.00	0.00	0	70.00			
\$ / R			On 29/10/2018	Any day expiry	14.65180	14.65180	14.60550	14.60550		17.74	0.00	0.00	0	225.00			
\$ / R			On 31/10/2018	Any day expiry	14.65630	14.65630	14.61000	14.61000		17.75	0.00	0.00	0	0.00			
\$ / R	13.80	Put	On 31/10/2018	Any day expiry	556.20260	0.55620	569.91700	0.56992	556.203	16.80	0.33	0.00	0	1,000.00			
\$ / R	16.47	Call	On 31/10/2018	Any day expiry	492.56120	0.49256	472.55760	0.47256	492.561	19.77	0.30	0.00	0	500.00			
\$ / R	17.02	Call	On 31/10/2018	Any day expiry	399.74840	0.39975	382.00410	0.38200	399.748	20.33	0.25	0.00	0	500.00			
\$ / R			On 05/11/2018	Any day expiry	14.66770	14.66770	14.62130	14.62130		17.73	0.00	0.00	0	0.00			
\$ / R	11.90	Put	On 05/11/2018	Any day expiry	42.32100	0.04232	56.32750	0.05633	42.321	13.56	0.05	0.00	0	1,880.00			
\$ / R	13.86	Put	On 05/11/2018	Any day expiry	583.21800	0.58322	597.56730	0.59757	583.218	16.82	0.33	0.00	0	1,880.00			
\$ / R	16.81	Call	On 05/11/2018	Any day expiry	440.96790	0.44097	422.17670	0.42218	440.968	20.08	0.27	0.00	0	1,880.00			

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest		
\$ / R			On 13/11/2018	Any day expiry												
					14.68590	14.68590	14.63940	14.63940		17.71	0.00	0.00	0	70.00		
\$ / R			On 30/11/2018	Any day expiry												
					14.72510	14.72510	14.67860	14.67860		17.81	0.00	0.00	0	0.00		
\$ / R			On 30/11/2018	Any day expiry	13.80	Put	570.50400	0.57050	584.40450	0.58440	570.504	16.79	0.32	0.00	0	1,000.00
\$ / R			On 30/11/2018	Any day expiry	16.70	Call	507.87490	0.50787	487.86410	0.48786	507.875	19.91	0.30	0.00	0	500.00
\$ / R			On 30/11/2018	Any day expiry	17.31	Call	409.53860	0.40954	392.13610	0.39214	409.539	20.51	0.25	0.00	0	500.00
\$ / R			On 14/12/2018	Foreign Exchange Future			14.75930	14.75930								
					14.75930	14.75930	14.71260	14.71260		17.84	0.00	0.00	0	0.00		
\$ / R			On 31/12/2018	Any day expiry			14.80080	14.80080								
					14.80080	14.80080	14.75390	14.75390		17.91	0.00	0.00	0	0.00		
\$ / R			On 31/12/2018	Any day expiry	13.80	Put	586.05270	0.58605	600.13140	0.60013	586.053	16.85	0.31	0.00	0	1,000.00
\$ / R			On 31/12/2018	Any day expiry	16.93	Call	531.06040	0.53106	511.86340	0.51186	531.060	20.13	0.30	0.00	0	500.00
\$ / R			On 31/12/2018	Any day expiry	17.58	Call	430.31460	0.43031	413.14910	0.41315	430.315	20.77	0.25	0.00	0	500.00
\$ / R			On 13/02/2019	Any day expiry			14.90820	14.90820								
					14.90820	14.90820	14.86070	14.86070		18.08	0.00	0.00	0	70.00		
\$ / R			On 18/03/2019	Foreign Exchange Future			14.98880	14.98880								
					14.98880	14.98880	14.94090	14.94090		18.15	0.00	0.00	0	0.00		
\$ / R			On 14/06/2019	Foreign Exchange Future			15.20370	15.20370								
					15.20370	15.20370	15.15450	15.15450		18.42	0.00	0.00	0	0.00		
\$ / R			On 13/12/2019	Foreign Exchange Future			15.65480	15.65480								
					15.65480	15.65480	15.60440	15.60440		18.62	0.00	0.00	0	0.00		
\$ / R			On 13/12/2019	Foreign Exchange Future	20.00	Call	762.05100	0.76205	733.42550	0.73343	762.051	22.91	0.28	0.00	0	2,000.00
\$ / R			On 12/06/2020	Foreign Exchange Future			16.17590	16.17590								
					16.17590	16.17590	16.12660	16.12660		19.32	0.00	0.00	0	0.00		
\$ / R			On 28/07/2020	Any day expiry			16.30760	16.30760								
					16.30760	16.30760	16.25850	16.25850		19.44	0.00	0.00	0	84,000.00		
\$ / R			On 14/09/2020	Foreign Exchange Future			16.44500	16.44500								
					16.44500	16.44500	16.39620	16.39620		19.69	0.00	0.00	0	0.00		
\$ / R MAXI			On 18/12/2017	Foreign Exchange Future			13.94090	13.94090				223,054.40	16	752.00		
\$ / R MAXI			On 19/03/2018	Foreign Exchange Future			14.14830	14.14830				70,741.50	5	33.00		
\$ / R MAXI			On 18/06/2018	Foreign Exchange Future			14.35250	14.35250				0.00	0	14.00		
\$ / R MAXI			On 17/09/2018	Foreign Exchange Future			14.55620	14.55620				0.00	0	0.00		
\$ / R MAXI			On 14/12/2018	Foreign Exchange Future			15.19000	15.19000				0.00	0	0.00		
\$ / R MAXI			On 14/06/2019	Foreign Exchange Future			15.20370	15.20370				0.00	0	0.00		
£ / R			On 01/12/2017	Any day expiry			18.50380	18.50380				0.00	0	0.00		
£ / R			On 01/12/2017	Any day expiry	19.19	Call	64.73810	0.06474	61.43520	0.06144	64.738	25.69	0.17	0.00	0	15,200.00
£ / R			On 15/12/2017	Any day expiry			18.55290	18.55290				0.00	0	10.00		
£ / R			On 18/12/2017	Foreign Exchange Future			18.56350	18.56350				75,646,262.50	4,075	214,107.00		
£ / R			On 18/12/2017	Foreign Exchange Future	18.20	Call	654.81040	0.65481	603.37840	0.60338	654.810	23.45	0.64	0.00	0	400.00
£ / R			On 18/12/2017	Foreign Exchange Future	19.80	Call	108.85580	0.10886	99.72210	0.09972	108.856	25.12	0.17	0.00	0	800.00
£ / R			On 31/01/2018	Any day expiry			18.73190	18.73190				0.00	0	10.00		
£ / R			On 01/03/2018	Any day expiry			18.83600	18.83600				0.00	0	17.00		
£ / R			On 15/03/2018	Any day expiry			18.88610	18.88610				0.00	0	38.00		
£ / R			On 19/03/2018	Foreign Exchange Future			18.90040	18.90040				200,419,841.60	10,604	12,805.00		
£ / R			On 19/03/2018	Foreign Exchange Future	17.00	Put	157.84200	0.15784	174.01400	0.17401	157.842	18.79	0.15	0.00	0	500.00
£ / R			On 19/03/2018	Foreign Exchange Future	19.00	Call	758.61200	0.75861	711.17610	0.71118	758.612	18.95	0.50	0.00	0	1,500.00
£ / R			On 19/03/2018	Foreign Exchange Future	20.14	Call	388.14200	0.38814	359.58930	0.35959	388.142	19.86	0.30	0.00	0	500.00
£ / R			On 18/06/2018	Foreign Exchange Future			19.23320	19.23320				0.00	0	4,422.00		
£ / R			On 17/09/2018	Foreign Exchange Future			19.56800	19.56800				0.00	0	3,565.00		
£ / R			On 14/06/2019	Foreign Exchange Future			20.34340	20.34340				0.00	0	0.00		
¥ / R			On 18/12/2017	Foreign Exchange Future			0.12539	0.12539				0.00	0	225.00		



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			0.12792		0.12792		0.12686	0.12686		23.28	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.13047		0.13047		0.12941	0.12941		22.61	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.14577		0.14577		0.14460	0.14460		21.40	0.00	0.00	0	0.00
€ / R	On 28/11/2017	Any day expiry			16.46300		16.46300		16.30840	16.30840		22.64	0.00	0.00	0	800.00
€ / R	On 15/12/2017	Any day expiry			16.48240		16.48240		16.32780	16.32780		22.44	0.00	0.00	0	3.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.53380		16.53380		16.37920	16.37920		22.61	0.00	132,931,752.00	8,040	114,426.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	4.59730		0.00460		5.74160	0.00574	4.597	28.12	0.01	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	463.14310		0.46314		377.92250	0.37792	463.143	22.52	0.57	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			16.56710		16.56710		16.41230	16.41230		21.89	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry			16.70530		16.70530		16.55040	16.55040		18.80	0.00	0.00	0	30.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	184.04370		0.18404		218.20760	0.21821	184.044	18.28	0.23	0.00	0	193,000.00
€ / R	On 28/02/2018	Any day expiry			16.80790		16.80790		16.65330	16.65330		17.99	0.00	0.00	0	0.00
€ / R	On 28/02/2018	Any day expiry	16.41	Put	426.74430		0.42674		484.28570	0.48429	426.744	17.72	0.38	0.00	0	114,748.00
€ / R	On 15/03/2018	Any day expiry			16.86310		16.86310		16.70820	16.70820		17.78	0.00	0.00	0	63.00
€ / R	On 19/03/2018	Foreign Exchange Future			16.87790		16.87790		16.72280	16.72280		17.69	0.00	376,917,262.80	22,332	36,412.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	87.49670		0.08750		99.18950	0.09919	87.497	17.07	0.11	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	92.26480		0.09226		106.70510	0.10671	92.265	16.97	0.11	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.39	Put	433.59410		0.43359		489.63110	0.48963	433.594	17.34	0.36	0.00	0	174,600.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	860.02330		0.86002		764.74880	0.76475	860.023	17.43	0.61	0.00	0	643.00
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	620.62680		0.62063		544.93030	0.54493	620.627	17.86	0.49	0.00	0	620.00
€ / R	On 29/03/2018	Any day expiry			16.91490		16.91490		16.76000	16.76000		17.60	0.00	0.00	0	3.00
€ / R	On 18/06/2018	Foreign Exchange Future			17.22240		17.22240		17.06650	17.06650		16.98	0.00	0.00	0	546.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	30.39690		0.03040		34.05440	0.03405	30.397	16.93	0.03	0.00	0	54,507.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	40.19540		0.04020		45.09400	0.04509	40.195	16.81	0.04	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	164.59200		0.16459		184.33360	0.18433	164.592	16.17	0.14	0.00	0	54,507.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	498.22390		0.49822		549.63150	0.54963	498.224	16.46	0.33	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	451.46850		0.45147		402.39900	0.40240	451.468	18.51	0.31	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	179.99990		0.18000		156.05160	0.15605	180.000	20.43	0.14	0.00	0	54,507.00
€ / R	On 17/09/2018	Foreign Exchange Future			17.57590		17.57590		17.41890	17.41890		16.86	0.00	0.00	0	4,679.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	65.71870		0.06572		66.51610	0.06652	65.719	15.53	0.06	0.00	0	41,516.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.00	Put	373.14810		0.37315		407.13560	0.40714	373.148	15.94	0.23	0.00	0	41,516.00
€ / R	On 17/09/2018	Foreign Exchange Future	21.63	Call	257.89590		0.25790		231.70690	0.23171	257.896	21.04	0.16	0.00	0	41,516.00
€ / R	On 14/06/2019	Foreign Exchange Future			18.73040		18.73040		18.56670	18.56670		17.42	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			98.56372		98.56372		98.94960	98.94960			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			95.67897		95.67897		96.09069	96.09069			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			94.50156		94.50156		94.93589	94.93589			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			96.65724		96.65724		97.10891	97.10891			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			100.39101		100.39101		100.85117	100.85117			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			99.03781		99.03781		99.51539	99.51539			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			101.09390		101.09390		101.58176	101.58176			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			104.75553		104.75553		105.24511	105.24511			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 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		99.72014	99.72014		99.72368	99.72368			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap		99.92728	99.92728		99.94142	99.94142			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap		100.17618	100.17618		100.19901	100.19901			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		99.79701	99.79701		99.79701	99.79701			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		99.00247	99.00247		99.00732	99.00732			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		98.61744	98.61744		98.62858	98.62858			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		98.64535	98.64535		98.66909	98.66909			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		99.16000	99.16000		99.19000	99.19000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		99.68572	99.68572		99.72123	99.72123			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap		100.22280	100.22280		100.27031	100.27031			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap		100.77623	100.77623		100.82917	100.82917			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		97.73440	97.73440		97.86481	97.86481			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		97.09676	97.09676		97.25582	97.25582			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		96.43033	96.43033		96.61959	96.61959			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		96.74020	96.74020		96.96048	96.96048			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		99.04345	99.04345		99.28339	99.28339			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap		99.30399	99.30399		99.55726	99.55726			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap		100.62236	100.62236		100.88664	100.88664			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap		102.92295	102.92295		103.19311	103.19311			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future		553.38000	553.38000		552.58800	552.58800			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future		563.69800	563.69800		562.88800	562.88800			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future		627.77600	627.77600		625.97200	625.97200			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future		639.48200	639.48200		637.63900	637.63900			0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future		563.06200	563.06200		560.97700	560.97700			0.00	0.00	0	774.00
ALBI	On 03/05/2018	Index Future		573.56100	573.56100		571.43300	571.43300			0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future		10.62900	10.62900		10.53230	10.53230		21.47	0.00	1,062,900.00	100	16,484.00
AU\$ / R	On 27/12/2017	Any day expiry		10.64430	10.64430		10.54750	10.54750		20.47	0.00	0.00	0	0.00
AU\$ / R	On 15/01/2018	Any day expiry		10.67670	10.67670		10.68600	10.68600		18.59	0.00	53,430.00	5	5.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future		10.78210	10.78210		10.68490	10.68490		16.63	0.00	0.00	0	1,650.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future		10.93520	10.93520		10.83770	10.83770		15.81	0.00	58,448,644.00	5,345	5,346.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future		11.08930	11.08930		10.99090	10.99090		15.26	0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future		11.24040	11.24040		11.14050	11.14050		15.09	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future		11.57800	11.57800		11.47520	11.47520		15.03	0.00	185,653,230.00	16,035	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future		10.96250	10.96250		10.89950	10.89950		21.16	0.00	2,740,625.00	250	1,250.00
CAD/ R	On 19/03/2018	Foreign Exchange Future		11.13880	11.13880		11.07500	11.07500		16.38	0.00	1,113,880.00	100	100.00
CAD/ R	On 18/06/2018	Foreign Exchange Future		11.31140	11.31140		11.24730	11.24730		16.32	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 18/12/2017	Foreign Exchange Future	14.22860		14.22860	14.10730	14.10730			22.12	0.00	3,557,150.00	250	1,752.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.54370		14.54370	14.42240	14.42240			17.40	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	14.85720		14.85720	14.73480	14.73480			16.84	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	16.54830		16.54830	16.40750	16.40750			17.18	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	2.11590		2.11590	2.09850	2.09850			22.69	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	2.13370		2.13370	2.11660	2.11660			18.05	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	2.15190		2.15190	2.13490	2.13490			17.09	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.23290		2.23290	2.21460	2.21460			17.39	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future	2.22510		2.22510	2.20400	2.20400			23.40	0.00	333,765.00	150	900.00
DKK / R	On 19/03/2018	Foreign Exchange Future	2.27210		2.27210	2.25070	2.25070			18.11	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.31930		2.31930	2.29770	2.29770			17.30	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.64700		2.64700	2.62390	2.62390			18.11	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	11.46149		74.47623	11.51939	74.15288				0.00	0.00	0	9,466.00
ES33	On 03/05/2018	Bond Future	11.58525		72.07333	11.64539	71.74334				0.00	0.00	0	0.00
ES33	On 02/08/2018	Bond Future	11.70679		73.44630	11.76914	73.11005				0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future	11.70883		76.73637	11.76671	76.37863				0.00	0.00	0	7,957.00
ES42	On 03/05/2018	Bond Future	11.83509		73.90588	11.89530	73.54087				0.00	0.00	0	0.00
ES42	On 02/08/2018	Bond Future	11.95697		75.31382	12.01944	74.94184				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	561.37700		561.37700	559.27500	559.27500				0.00	0.00	0	795.00
GOVI	On 03/05/2018	GOVI	571.84400		571.84400	569.69900	569.69900				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 18/12/2017	Foreign Exchange Future		1.78540	1.78540		1.77960	1.77960		23.08	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future		1.81470	1.81470		1.80940	1.80940		18.32	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future		1.84380	1.84380		1.83850	1.83850		17.77	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		2.05230	2.05230		2.04690	2.04690		18.73	0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future		127.09383	127.09383		127.35951	127.35951			0.00	0.00	0	1,070.00
I2025	On 03/05/2018	Bond Future		129.47507	129.47507		129.74497	129.74497			0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future		131.92445	131.92445		132.19961	132.19961			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		97.33872	97.33872		97.88568	97.88568			0.00	0.00	0	1,370.00
I2029	On 03/05/2018	Bond Future		98.14442	98.14442		98.70107	98.70107			0.00	0.00	0	0.00
I2029	On 02/08/2018	Bond Future		100.03486	100.03486		100.60224	100.60224			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		99.95373	99.95373		99.96275	99.96275			0.00	0.00	0	5,283.00
I2033	On 03/05/2018	Bond Future		100.73778	100.73778		100.74654	100.74654			0.00	0.00	0	0.00
I2033	On 02/08/2018	Bond Future		102.67818	102.67818		102.68710	102.68710			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		119.57428	119.57428		120.53951	120.53951			0.00	0.00	0	19,013.00
I2038	On 03/05/2018	Bond Future		121.81462	121.81462		122.79715	122.79715			0.00	0.00	0	0.00
I2038	On 02/08/2018	Bond Future		124.11082	124.11082		125.11241	125.11241			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		112.72357	112.72357		112.95334	112.95334			0.00	0.00	0	21,177.00
I2046	On 03/05/2018	Bond Future		113.23581	113.23581		113.46919	113.46919			0.00	0.00	0	0.00
I2046	On 02/08/2018	Bond Future		115.41688	115.41688		115.65489	115.65489			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		117.10326	117.10326		117.87515	117.87515			0.00	0.00	0	24,102.00
I2050	On 03/05/2018	Bond Future		119.29743	119.29743		120.08293	120.08293			0.00	0.00	0	0.00
I2050	On 02/08/2018	Bond Future		119.86195	119.86195		120.66259	120.66259			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		241.48700	241.48700		241.90300	241.90300			0.00	0.00	0	876.00
IGOV	On 03/05/2018	Index Future		246.01200	246.01200		246.43400	246.43400			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

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			7.07000		92.93000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future			7.01000		92.99000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future			7.01000		92.99000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future			7.03000		92.97000		7.03000	92.97000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future			7.07000		92.93000		7.07000	92.93000			0.00	0.00	0	0.00
KES / R	On 18/12/2017	Foreign Exchange Future			0.13450		0.13450		0.13390	0.13390			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future			0.13420		0.13420		0.13390	0.13390			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.13360		0.13360		0.13350	0.13350			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future			0.13310		0.13310		0.13250	0.13250			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			1.71490		1.71490		1.69220	1.69220		21.09	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.74500		1.74500		1.72210	1.72210		16.72	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.77540		1.77540		1.75200	1.75200		15.63	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.90500		1.90500		1.88060	1.88060		15.58	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.60510		9.60510		9.50730	9.50730		22.30	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			9.73620		9.73620		9.63790	9.63790		17.74	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			9.86830		9.86830		9.76990	9.76990		16.88	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.92270		10.92270		10.81530	10.81530		16.46	0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.33750		1.33750		1.33040	1.33040			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.35070		1.35070		1.34590	1.34590			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.36350		1.36350		1.36170	1.36170			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.48810		1.48810		1.48010	1.48010			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.33160		1.33160		1.32880	1.32880			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.33590		1.33590		1.33310	1.33310			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.34010		1.34010		1.33730	1.33730			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.18600		1.18600		1.17890	1.17890			0.00	0.00	0	30.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.19290		1.19290		1.18590	1.18590			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.20000		1.20000		1.19290	1.19290			0.00	0.00	0	0.00
R186	On 01/02/2018	Bond Future			9.40062		107.85050		9.45312	107.52641		8.24	0.00	158,648,085.50	1,471	95,175.00
R186	On 01/02/2018	Bond Future	7.75	Call	3.05000		0.00305		2.44000	0.00244	3.050	7.87	0.00	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	108.72000		0.10872		91.66000	0.09166	108.720	7.87	0.07	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	4,403.55000		4.40355		4,689.33000	4.68933	4,403.550	7.97	0.86	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.00	Put	3,111.68000		3.11168		3,363.46000	3.36346	3,111.680	8.06	0.74	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	2,055.89000		2.05589		2,262.40000	2.26240	2,055.890	8.15	0.59	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.65	Put	912.13000		0.91213		1,038.21000	1.03821	912.130	8.33	0.34	0.00	0	1,950.00
R186	On 03/05/2018	Bond Future			9.48242		109.86140		9.53743	109.53046		8.68	0.00	0.00	0	0.00
R186	On 03/05/2018	Bond Future	9.30	Call	1,977.00000		1.97700		1,842.11000	1.84211	1,977.000	8.52	0.44	0.00	0	1,120.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 03/05/2018	Bond Future	10.14	Put	1,062.97000		1.06297	1,159.30000	1.15930	1,062.970		8.89	0.26	0.00	0	1,120.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R197	On 01/02/2018	Bond Future			292.24998		292.24998	292.27859	292.27859				0.00	0.00	0	2,350.00
R197	On 03/05/2018	Bond Future			297.72577		297.72577	297.75319	297.75319				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			228.94928		228.94928	228.68695	228.68695			4.66	0.00	0.00	0	22,205.00
R202	On 03/05/2018	Bond Future			233.23914		233.23914	232.97043	232.97043			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			8.71811		99.50077	8.76598	99.31303			5.36	0.00	298,502.31	3	61,187.00
R2023	On 03/05/2018	Bond Future			8.78912		97.42614	8.84021	97.23411			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			9.87989		87.09303	9.93723	86.73284				0.00	1,480,581.51	17	63,507.00
R2030	On 03/05/2018	Bond Future			9.96249		88.71678	10.02205	88.34917				0.00	0.00	0	0.00
R2030	On 02/08/2018	Bond Future			10.04452		86.40097	10.10633	86.02640				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			10.07736		89.28261	10.12954	88.93341			11.78	0.00	178,565.22	2	42,499.00
R2032	On 01/02/2018	Bond Future	9.20	Call	185.06000		0.18506	159.86000	0.15986	185.060		11.30	0.09	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	258.31000		0.25831	224.55000	0.22455	258.310		11.32	0.12	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	355.23000		0.35523	310.88000	0.31088	355.230		11.37	0.16	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	413.12000		0.41312	362.74000	0.36274	413.120		11.40	0.18	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			10.15899		86.79021	10.21311	86.43379			12.52	0.00	0.00	0	0.00
R2032	On 02/08/2018	Bond Future			10.23731		88.44355	10.29332	88.08037			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			10.27039		92.76020	10.32773	92.34366				0.00	0.00	0	53,530.00
R2035	On 03/05/2018	Bond Future			10.35135		89.98939	10.41073	89.56431				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			10.34111		84.95948	10.40348	84.50915			13.40	0.00	0.00	0	54,223.00
R2037	On 01/02/2018	Bond Future	9.88	Call	713.85000		0.71385	617.02000	0.61702	713.850		13.07	0.25	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.32	Put	2,054.11000		2.05411	2,301.69000	2.30169	2,054.110		13.31	0.50	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.72	Put	925.90000		0.92590	1,073.89000	1.07389	925.900		13.59	0.28	0.00	0	2,000.00
R2037	On 03/05/2018	Bond Future			10.42416		86.54336	10.48869	86.08402			14.24	0.00	0.00	0	0.00
R2037	On 02/08/2018	Bond Future			10.50683		83.93585	10.57357	83.46772			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

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	On 01/02/2018	Bond Future		7.79909	101.18441		7.83003	101.15875		0.93	0.00	0.00	0	42,299.00
R204	On 03/05/2018	Bond Future		7.91191	103.07107		7.95707	103.04413		0.76	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future		10.43670	87.85034		10.49907	87.37303		13.90	0.00	0.00	0	25,992.00
R2040	On 03/05/2018	Bond Future		10.52035	89.48815		10.58489	89.00121		14.77	0.00	0.00	0	0.00
R2040	On 02/08/2018	Bond Future		10.60372	86.68636		10.67046	86.19016		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		10.48046	84.79180		10.53767	84.35366		14.45	0.00	763,126,200.00	9,000	17,462.00
R2044	On 03/05/2018	Bond Future		10.56227	86.37262		10.62145	85.92566		15.37	0.00	0.00	0	0.00
R2044	On 02/08/2018	Bond Future		10.64377	83.63664		10.70495	83.18113		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		10.43617	88.43331		10.49341	87.98472		14.49	0.00	0.00	0	102,408.00
R2048	On 03/05/2018	Bond Future		10.51172	85.64521		10.57089	85.18760		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		8.14072	98.86434		8.16340	98.82480		1.98	0.00	0.00	0	46,865.00
R207	On 03/05/2018	Bond Future		8.24490	100.70764		8.27171	100.66657		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		8.38911	97.92706		8.41116	97.86883		3.39	0.00	0.00	0	34,776.00
R208	On 03/05/2018	Bond Future		8.47027	96.35169		8.49476	96.29161		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		10.18073	69.95955		10.23778	69.61082		13.87	0.00	23,646,327.90	338	153,058.00
R209	On 01/02/2018	Bond Future	9.32	Call	184.67000	0.18467	157.42000	0.15742	184.670	13.33	0.10	0.00	0	157.00
R209	On 01/02/2018	Bond Future	9.33	Call	191.20000	0.19120	163.10000	0.16310	191.200	13.34	0.10	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.52	Call	352.82000	0.35282	305.30000	0.30530	352.820	13.44	0.17	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.59	Put	4,209.95000	4.20995	4,502.24000	4.50224	4,209.950	13.48	0.81	0.00	0	377.00
R209	On 01/02/2018	Bond Future	9.75	Call	667.44000	0.66744	587.22000	0.58722	667.440	13.58	0.27	0.00	0	5,000.00
R209	On 01/02/2018	Bond Future	9.85	Put	2,928.13000	2.92813	3,179.65000	3.17965	2,928.130	13.64	0.68	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	9.87	Put	2,840.46000	2.84046	3,088.41000	3.08841	2,840.460	13.65	0.67	0.00	0	739.00

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	9.88	Put	2,797.28000		2.79728	3,043.43000	3.04343	2,797.280		13.65	0.66	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.89	Put	2,754.41000		2.75441	2,998.74000	2.99874	2,754.410		13.66	0.66	0.00	0	157.00
R209	On 01/02/2018	Bond Future	10.00	Put	2,310.59000		2.31059	2,534.23000	2.53423	2,310.590		13.72	0.59	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.10	Put	1,950.75000		1.95075	2,154.73000	2.15473	1,950.750		13.78	0.53	0.00	0	3,000.00
R209	On 01/02/2018	Bond Future	10.22	Put	1,572.45000		1.57245	1,752.42000	1.75242	1,572.450		13.85	0.47	0.00	0	739.00
R209	On 03/05/2018	Bond Future			10.25326	68.11465		10.31217	67.75887			14.78	0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future	9.75	Call	1,363.41000		1.36341	1,255.09000	1.25509	1,363.410		14.35	0.33	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.00	Put	3,498.24000		3.49824	3,714.21000	3.71421	3,498.240		14.49	0.57	0.00	0	5,000.00
R209	On 03/05/2018	Bond Future	10.22	Put	2,742.46000		2.74246	2,929.74000	2.92974	2,742.460		14.61	0.49	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	1,477.80000		1.47780	1,602.13000	1.60213	1,477.800		14.97	0.32	0.00	0	435.00
R209	On 02/08/2018	Bond Future			10.32250	69.41226		10.38323	69.04966			15.15	0.00	0.00	0	0.00
R209	On 02/08/2018	Bond Future	9.66	Call	1,784.00000		1.78400	1,670.00000	1.67000	1,784.000		14.67	0.34	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	3,813.60000		3.81360	4,007.03000	4.00703	3,813.600		14.99	0.51	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	2,179.33000		2.17933	2,312.47000	2.31247	2,179.330		15.45	0.34	0.00	0	435.00
R209	On 01/11/2018	Bond Future			10.39262	67.60057		10.45510	67.23183			15.68	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	9.34	Call	1,621.62000		1.62162	1,524.12000	1.52412	1,621.620		15.10	0.28	0.00	0	435.00
R209	On 01/11/2018	Bond Future	9.94	Put	5,622.47000		5.62247	5,843.63000	5.84363	5,622.470		15.36	0.58	0.00	0	435.00
R209	On 01/11/2018	Bond Future	10.57	Put	3,581.39000		3.58139	3,748.25000	3.74825	3,581.390		15.74	0.43	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			182.70661	182.70661		182.72422	182.72422				0.00	0.00	0	2,159.00
R210	On 03/05/2018	Bond Future			183.70476	183.70476		183.72172	183.72172				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			149.19151	149.19151		149.38324	149.38324				0.00	0.00	0	4,869.00
R212	On 03/05/2018	Bond Future			151.98678	151.98678		152.18123	152.18123				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			9.96122	81.68931		10.01337	81.37143			11.61	0.00	2,450,679.30	30	58,184.00
R213	On 03/05/2018	Bond Future			10.03690	79.66290		10.09094	79.33842			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			10.36382	69.19129		10.42096	68.83524			14.53	0.00	0.00	0	50,361.00
R214	On 03/05/2018	Bond Future			10.43639	67.18534		10.49536	66.82217			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



Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214/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	24,823.23000		24,823.23000		24,624.69000	24,624.69000			0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future	25,238.98000		25,238.98000		25,040.64000	25,040.64000			0.00	0.00	0	0.00
SGD / R	On 18/12/2017	Foreign Exchange Future	10.35910		10.35910		10.28840	10.28840		21.99	0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future	10.52560		10.52560		10.45430	10.45430		16.99	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	10.69110		10.69110		10.62030	10.62030		16.10	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	11.91460		11.91460		11.83460	11.83460		16.60	0.00	0.00	0	0.00
TRY / R	On 18/12/2017	Foreign Exchange Future	3.53360		3.53360		3.49460	3.49460		18.83	0.00	0.00	0	4,775.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.48100		3.48100		3.44260	3.44260		15.29	0.00	0.00	0	433.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.43000		3.43000		3.38690	3.38690		15.01	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.36620		3.36620		3.34830	3.34830		16.20	0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.36830		1.36830		1.36220	1.36220			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.35400		1.35400		1.34830	1.34830			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.33170		1.33170		1.32520	1.32520			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>2,616,885,587.29</b>	<b>133,915</b>	<b>7 763 062.00</b>
<b>Grand Total:</b>												<b>2,616,885,587.29</b>	<b>133,915</b>	<b>7 763 062.00</b>