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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 27/11/2017

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 27/11/2017	Any day expiry	13.76600	13.76600		13.94250	13.94250		20.05	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.76820	13.76820		13.94250	13.94250		20.03	0.00	6,546,545.00	475	2,190.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	4.92670	0.00493	38.24240	0.03824	4.927	24.71	0.06	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	0.00000	0.00000	0.48710	0.00049	0.000	45.88	0.00	0	60.00
\$ / R	On 30/11/2017	Any day expiry	13.76820	13.76820		13.94470	13.94470		18.14	0.00	0.00	0	2,708.00
\$ / R	On 30/11/2017	Any day expiry	12.75	Put	0.34280	0.00034	4.11340	0.00411	0.343	30.91	0.00	0	238,000.00
\$ / R	On 04/12/2017	Any day expiry	13.77720	13.77720		13.95380	13.95380		16.55	0.00	0.00	0	24.00
\$ / R	On 04/12/2017	Any day expiry	14.47	Call	10.53940	0.01054	62.23770	0.06224	10.539	22.36	0.06	0	30,000.00
\$ / R	On 06/12/2017	Any day expiry	13.78170	13.78170		13.95840	13.95840		16.79	0.00	0.00	0	0.00
\$ / R	On 06/12/2017	Any day expiry	14.30	Call	24.31040	0.02431	105.89620	0.10590	24.310	19.61	0.12	100	100.00
\$ / R	On 14/12/2017	Any day expiry	13.79930	13.79930		13.97680	13.97680		19.33	0.00	0.00	0	241.00
\$ / R	On 15/12/2017	Any day expiry	13.80160	13.80160		13.97910	13.97910		20.03	0.00	0.00	0	1,781.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80820	13.80820		13.98590	13.98590		20.63	0.00	2,233,545,391.00	161,755	1,007,745.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	1.10470	0.00110	2.11230	0.00211	1.105	25.75	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	2.25300	0.00225	3.25390	0.00325	2.253	24.67	0.01	0	20,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.16	Put	3.53510	0.00354	4.32290	0.00432	3.535	23.98	0.01	0	550.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/12/2017	Foreign Exchange Future	12.20	Put	3.95340	0.00395	4.64580	0.00465	3.953	23.80	0.01	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	4.06530	0.00407	4.73060	0.00473	4.065	23.76	0.01	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	6.88100	0.00688	6.70360	0.00670	6.881	22.93	0.02	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	9.03680	0.00904	8.08780	0.00809	9.037	22.50	0.03	0.00	0	16,416.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.56	Put	10.62950	0.01063	9.06520	0.00907	10.630	22.23	0.04	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	13.53590	0.01354	11.69400	0.01169	13.536	21.84	0.04	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.75	Put	17.65740	0.01766	16.46440	0.01646	17.657	21.40	0.06	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.76	Put	18.13000	0.01813	17.02080	0.01702	18.130	21.36	0.06	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	33.81780	0.03382	35.88060	0.03588	33.818	20.31	0.10	1,429,660.10	1,000	11,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	43.55440	0.04355	47.60550	0.04761	43.554	19.87	0.13	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	56.61460	0.05661	59.02410	0.05902	56.615	19.95	0.16	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Call	668.50240	0.66850	848.08910	0.84809	668.502	19.97	0.83	0.00	0	7,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Put	60.30240	0.06030	62.18910	0.06219	60.302	19.97	0.17	0.00	0	6,728.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	62.21200	0.06221	63.82000	0.06382	62.212	19.99	0.17	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.22	Put	64.16720	0.06417	65.48470	0.06548	64.167	20.00	0.18	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	628.50550	0.62851	806.57980	0.80658	628.506	20.03	0.81	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	93.89740	0.09390	90.99340	0.09099	93.897	20.14	0.23	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	107.60490	0.10760	102.98800	0.10299	107.605	20.19	0.26	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	447.30050	0.44730	616.15560	0.61616	447.301	20.30	0.69	0.00	0	11,016.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.60	Call	384.48490	0.38448	548.01280	0.54801	384.485	20.41	0.63	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Call	296.23510	0.29624	449.00450	0.44900	296.235	20.58	0.54	0.00	0	3,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Put	248.03510	0.24804	223.10450	0.22310	248.035	20.58	0.46	0.00	0	3,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Put	268.34250	0.26834	240.32170	0.24032	268.343	20.63	0.49	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.90	Put	325.14250	0.32514	286.83550	0.28684	325.143	20.88	0.54	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.93	Call	221.48280	0.22148	357.65170	0.35765	221.483	20.96	0.44	0.00	0	7,820.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Call	195.69330	0.19569	324.16120	0.32416	195.693	21.14	0.40	0.00	0	19,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	387.49330	0.38749	338.26120	0.33826	387.493	21.14	0.60	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.10	Call	163.18970	0.16319	281.91500	0.28192	163.190	21.40	0.35	0.00	0	100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.27	Put	580.23610	0.58024	504.52400	0.50452	580.236	21.84	0.73	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	91.87790	0.09188	181.40320	0.18140	91.878	22.17	0.22	6,298,396.14	2,000	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	767.03250	0.76703	669.70650	0.66971	767.033	22.43	0.81	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Call	75.23250	0.07523	155.60650	0.15561	75.233	22.43	0.19	0.00	0	8,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	56.15970	0.05616	126.95650	0.12696	56.160	22.56	0.15	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.90	Call	29.48000	0.02948	81.22960	0.08123	29.480	22.83	0.09	0.00	0	1,500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	22.94290	0.02294	68.41600	0.06842	22.943	22.94	0.07	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	17.29130	0.01729	56.48790	0.05649	17.291	23.05	0.05	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	8.22470	0.00822	28.72090	0.02872	8.225	24.62	0.03	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.60	Call	7.01320	0.00701	24.50570	0.02451	7.013	25.12	0.02	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	3.89090	0.00389	13.15320	0.01315	3.891	27.09	0.01	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	2.07130	0.00207	3.77620	0.00378	2.071	34.96	0.01	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	2.10690	0.00211	3.69230	0.00369	2.107	35.94	0.01	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	1.99970	0.00200	3.37990	0.00338	2.000	42.25	0.00	0.00	0	2,055.00
\$ / R	On 19/12/2017	Any day expiry			13.81040	13.81040	13.98820	13.98820		21.11	0.00	0.00	0	300.00
\$ / R	On 21/12/2017	Any day expiry			13.81480	13.81480	13.84150	13.84150		21.91	0.00	3,058,971.50	221	221.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest			
\$ / R			On 22/12/2017	Any day expiry			13.81700	13.81700		13.99510	13.99510		22.26	0.00	0.00	0	0.00
\$ / R	13.50	Put	On 22/12/2017	Any day expiry	180.29870	0.18030		162.15250	0.16215	180.299	22.00	0.33	0.00	0	60.00		
\$ / R	18.02	Call	On 22/12/2017	Any day expiry	2.84060	0.00284	4.41960	0.00442	2.841	39.84	0.01	0.00	0	60.00			
\$ / R			On 27/12/2017	Any day expiry	13.82810	13.82810	14.00660	14.00660		22.68	0.00	0.00	0	916.00			
\$ / R			On 29/12/2017	Any day expiry	13.83250	13.83250	14.01120	14.01120		22.33	0.00	0.00	0	500.00			
\$ / R	14.50	Call	On 29/12/2017	Any day expiry	148.69000	0.14869	224.64500	0.22465	148.690	23.68	0.26	0.00	0	150.00			
\$ / R	14.80	Call	On 29/12/2017	Any day expiry	95.87820	0.09588	153.29470	0.15329	95.878	24.28	0.18	0.00	0	200.00			
\$ / R			On 02/01/2018	Any day expiry	13.84150	13.84150	14.02050	14.02050		21.50	0.00	0.00	0	0.00			
\$ / R			On 04/01/2018	Any day expiry	13.84610	13.84610	14.02520	14.02520		21.25	0.00	0.00	0	677.00			
\$ / R			On 09/01/2018	Any day expiry	13.85740	13.85740	14.03680	14.03680		20.57	0.00	2,819,920.00	200	200.00			
\$ / R	13.20	Put	On 09/01/2018	Any day expiry	130.27660	0.13028	113.59050	0.11359	130.277	19.96	0.23	0.00	0	2,000.00			
\$ / R	14.76	Call	On 09/01/2018	Any day expiry	127.54690	0.12755	189.17390	0.18917	127.547	22.41	0.22	0.00	0	1,000.00			
\$ / R	14.88	Call	On 09/01/2018	Any day expiry	108.83830	0.10884	164.07580	0.16408	108.838	22.65	0.19	0.00	0	1,000.00			
\$ / R			On 10/01/2018	Any day expiry	13.85970	13.85970	14.03910	14.03910		20.48	0.00	0.00	0	500.00			
\$ / R			On 12/01/2018	Any day expiry	13.86420	13.86420	14.04380	14.04380		20.31	0.00	0.00	0	241.00			
\$ / R			On 16/01/2018	Any day expiry	13.87330	13.87330	14.05310	14.05310		19.84	0.00	2,786,880.00	200	500.00			
\$ / R			On 18/01/2018	Any day expiry	13.87780	13.87780	14.05770	14.05770		19.78	0.00	0.00	0	241.00			
\$ / R	13.90	Put	On 18/01/2018	Any day expiry	424.84840	0.42485	366.10270	0.36610	424.848	19.78	0.49	0.00	0	20,000.00			
\$ / R			On 19/01/2018	Any day expiry	13.88010	13.88010	14.06010	14.06010		19.72	0.00	0.00	0	0.00			
\$ / R	13.75	Put	On 19/01/2018	Any day expiry	348.94840	0.34895	299.91320	0.29991	348.948	19.56	0.44	0.00	0	18,000.00			
\$ / R			On 25/01/2018	Any day expiry	13.89370	13.89370	14.07400	14.07400		19.26	0.00	0.00	0	70.00			
\$ / R			On 31/01/2018	Any day expiry	13.90730	13.90730	14.08790	14.08790		19.02	0.00	0.00	0	1,930.00			
\$ / R	13.25	Put	On 31/01/2018	Any day expiry	169.53930	0.16954	146.96230	0.14696	169.539	18.32	0.25	0.00	0	107,000.00			
\$ / R	13.27	Put	On 31/01/2018	Any day expiry	175.58240	0.17558	151.86930	0.15187	175.582	18.34	0.26	0.00	0	154,000.00			
\$ / R	13.30	Put	On 31/01/2018	Any day expiry	184.91770	0.18492	159.45140	0.15945	184.918	18.38	0.27	0.00	0	40,904.00			
\$ / R	13.40	Put	On 31/01/2018	Any day expiry	218.38910	0.21839	187.40570	0.18741	218.389	18.48	0.30	0.00	0	168,000.00			
\$ / R			On 01/02/2018	Any day expiry	13.90950	13.90950	14.09020	14.09020		19.00	0.00	0.00	0	0.00			
\$ / R	12.57	Put	On 01/02/2018	Any day expiry	43.83750	0.04384	44.52280	0.04452	43.838	18.00	0.09	0.00	0	242.00			
\$ / R	13.04	Put	On 01/02/2018	Any day expiry	117.65040	0.11765	103.52020	0.10352	117.650	18.19	0.19	0.00	0	234.00			
\$ / R	13.15	Put	On 01/02/2018	Any day expiry	143.63800	0.14364	125.57220	0.12557	143.638	18.23	0.22	0.00	0	3,496.00			
\$ / R	15.22	Call	On 01/02/2018	Any day expiry	114.35700	0.11436	159.33870	0.15934	114.357	21.52	0.17	0.00	0	242.00			
\$ / R	15.52	Call	On 01/02/2018	Any day expiry	81.20640	0.08121	117.57510	0.11758	81.206	21.96	0.13	0.00	0	2,723.00			
\$ / R	15.79	Call	On 01/02/2018	Any day expiry	59.04150	0.05904	87.89780	0.08790	59.041	22.30	0.10	0.00	0	234.00			
\$ / R	15.88	Call	On 01/02/2018	Any day expiry	53.05660	0.05306	79.72610	0.07973	53.057	22.42	0.09	0.00	0	773.00			
\$ / R			On 06/02/2018	Any day expiry	13.92080	13.92080	14.10160	14.10160		18.81	0.00	0.00	0	0.00			
\$ / R	13.80	Put	On 06/02/2018	Any day expiry	398.19760	0.39820	343.58210	0.34358	398.198	18.71	0.44	0.00	0	35,000.00			
\$ / R			On 08/02/2018	Any day expiry	13.92530	13.92530	14.10620	14.10620		18.86	0.00	0.00	0	0.00			
\$ / R	13.16	Put	On 08/02/2018	Any day expiry	155.43050	0.15543	135.37560	0.13538	155.430	18.02	0.23	0.00	0	1,880.00			
\$ / R	13.86	Put	On 08/02/2018	Any day expiry	432.84580	0.43285	374.05830	0.37406	432.846	18.76	0.46	0.00	0	1,880.00			
\$ / R	15.05	Call	On 08/02/2018	Any day expiry	154.39830	0.15440	207.89890	0.20790	154.398	20.93	0.22	0.00	0	1,880.00			
\$ / R			On 12/02/2018	Any day expiry	13.93420	13.93420	14.11530	14.11530		18.71	0.00	0.00	0	0.00			
\$ / R	13.90	Put	On 12/02/2018	Any day expiry	458.52030	0.45852	397.00160	0.39700	458.520	18.65	0.47	0.00	0	20,000.00			
\$ / R			On 13/02/2018	Any day expiry	13.93650	13.93650	14.11760	14.11760		18.70	0.00	0.00	0	70.00			
\$ / R			On 15/02/2018	Any day expiry	13.94100	13.94100	14.12220	14.12220		18.67	0.00	139,597.00	10	10.00			

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\$ / R			On 16/02/2018	Any day expiry			13.94320	13.94320		14.12450	14.12450		18.67	0.00	0.00	0	0.00
\$ / R	14.20	Put	On 16/02/2018	Any day expiry	644.20190	0.64420	561.78540	0.56179	644.202	19.12	0.56	0.00	0	20,000.00			
\$ / R			On 28/02/2018	Any day expiry	13.97020	13.97020	14.15190	14.15190		18.37	0.00	0.00	0	500.00			
\$ / R	14.18	Put	On 28/02/2018	Any day expiry	643.33030	0.64333	562.01920	0.56202	643.330	18.77	0.54	0.00	0	90,000.00			
\$ / R			On 01/03/2018	Any day expiry	13.97240	13.97240	14.15420	14.15420		18.36	0.00	0.00	0	0.00			
\$ / R	13.50	Put	On 01/03/2018	Any day expiry	295.56090	0.29556	253.42360	0.25342	295.561	17.86	0.34	0.00	0	100,000.00			
\$ / R			On 02/03/2018	Any day expiry	13.97470	13.97470	14.15640	14.15640		18.36	0.00	0.00	0	0.00			
\$ / R	13.40	Put	On 02/03/2018	Any day expiry	258.89360	0.25889	222.28040	0.22228	258.894	17.74	0.31	0.00	0	100,000.00			
\$ / R			On 15/03/2018	Any day expiry	14.00360	14.00360	14.18590	14.18590		18.23	0.00	0.00	0	189.00			
\$ / R			On 19/03/2018	Foreign Exchange Future	14.01250	14.01250	14.19490	14.19490		18.14	0.00	989,885,037.50	70,643	186,437.00			
\$ / R	12.00	Put	On 19/03/2018	Foreign Exchange Future	34.80080	0.03480	31.89470	0.03189	34.801	18.17	0.06	0.00	0	225,000.00			
\$ / R	12.36	Put	On 19/03/2018	Foreign Exchange Future	58.01040	0.05801	54.16400	0.05416	58.010	17.44	0.09	0.00	0	20,880.00			
\$ / R	12.40	Put	On 19/03/2018	Foreign Exchange Future	61.31200	0.06131	57.33270	0.05733	61.312	17.36	0.09	0.00	0	2,500.00			
\$ / R	12.50	Put	On 19/03/2018	Foreign Exchange Future	70.31800	0.07032	65.97270	0.06597	70.318	17.16	0.11	0.00	0	26,000.00			
\$ / R	12.57	Put	On 19/03/2018	Foreign Exchange Future	77.31510	0.07732	72.67790	0.07268	77.315	17.02	0.12	0.00	0	3,000.00			
\$ / R	12.82	Put	On 19/03/2018	Foreign Exchange Future	117.87360	0.11787	102.36450	0.10236	117.874	17.06	0.16	0.00	0	10,323.00			
\$ / R	12.94	Put	On 19/03/2018	Foreign Exchange Future	142.95780	0.14296	124.08380	0.12408	142.958	17.12	0.19	0.00	0	5,000.00			
\$ / R	13.00	Put	On 19/03/2018	Foreign Exchange Future	156.84710	0.15685	136.13020	0.13613	156.847	17.15	0.20	0.00	0	94,964.00			
\$ / R	13.22	Put	On 19/03/2018	Foreign Exchange Future	215.93670	0.21594	187.59520	0.18760	215.937	17.25	0.26	0.00	0	15,000.00			
\$ / R	13.25	Put	On 19/03/2018	Foreign Exchange Future	225.03020	0.22503	195.54290	0.19554	225.030	17.26	0.26	0.00	0	2,478.00			
\$ / R	13.38	Put	On 19/03/2018	Foreign Exchange Future	269.04900	0.26905	232.69900	0.23270	269.049	17.38	0.30	0.00	0	2,500.00			
\$ / R	13.40	Put	On 19/03/2018	Foreign Exchange Future	276.43220	0.27643	238.81210	0.23881	276.432	17.41	0.30	0.00	0	7,500.00			
\$ / R	13.50	Put	On 19/03/2018	Foreign Exchange Future	315.21060	0.31521	271.01980	0.27102	315.211	17.53	0.33	0.00	0	17,750.00			
\$ / R	13.50	Call	On 19/03/2018	Foreign Exchange Future	827.71060	0.82771	965.91980	0.96592	827.711	17.53	0.67	0.00	0	15,000.00			
\$ / R	13.60	Put	On 19/03/2018	Foreign Exchange Future	357.09200	0.35709	308.19230	0.30819	357.092	17.65	0.36	0.00	0	3,000.00			
\$ / R	13.74	Put	On 19/03/2018	Foreign Exchange Future	420.91620	0.42092	365.20940	0.36521	420.916	17.83	0.40	0.00	0	20,880.00			
\$ / R	13.76	Call	On 19/03/2018	Foreign Exchange Future	683.02400	0.68302	808.72770	0.80873	683.024	17.85	0.59	0.00	0	4,000.00			
\$ / R	13.91	Put	On 19/03/2018	Foreign Exchange Future	506.41500	0.50642	442.21230	0.44221	506.415	18.03	0.45	0.00	0	7,000.00			
\$ / R	13.93	Put	On 19/03/2018	Foreign Exchange Future	517.03920	0.51704	451.82600	0.45183	517.039	18.06	0.46	0.00	0	10,323.00			
\$ / R	14.05	Put	On 19/03/2018	Foreign Exchange Future	583.90460	0.58390	511.92590	0.51193	583.905	18.23	0.49	0.00	0	500.00			
\$ / R	14.07	Call	On 19/03/2018	Foreign Exchange Future	538.11100	0.53811	647.24040	0.64724	538.111	18.26	0.50	0.00	0	100.00			
\$ / R	14.16	Put	On 19/03/2018	Foreign Exchange Future	649.65050	0.64965	570.59130	0.57059	649.651	18.41	0.52	0.00	0	750.00			
\$ / R	14.18	Put	On 19/03/2018	Foreign Exchange Future	661.96130	0.66196	581.61710	0.58162	661.961	18.45	0.53	0.00	0	41,000.00			
\$ / R	14.20	Call	On 19/03/2018	Foreign Exchange Future	486.87580	0.48688	587.65200	0.58765	486.876	18.48	0.47	0.00	0	36.00			
\$ / R	14.20	Put	On 19/03/2018	Foreign Exchange Future	674.37580	0.67438	592.75200	0.59275	674.376	18.48	0.53	0.00	0	65,000.00			
\$ / R	14.22	Put	On 19/03/2018	Foreign Exchange Future	686.89920	0.68690	604.24630	0.60425	686.899	18.51	0.54	0.00	0	2,000.00			
\$ / R	14.44	Call	On 19/03/2018	Foreign Exchange Future	403.83360	0.40383	492.53220	0.49253	403.834	18.88	0.41	0.00	0	10,000.00			
\$ / R	14.45	Call	On 19/03/2018	Foreign Exchange Future	400.68070	0.40068	488.88850	0.48889	400.681	18.90	0.40	0.00	0	17,000.00			
\$ / R	14.49	Put	On 19/03/2018	Foreign Exchange Future	865.79190	0.86579	769.65530	0.76966	865.792	18.96	0.61	0.00	0	80,000.00			
\$ / R	14.50	Call	On 19/03/2018	Foreign Exchange Future	385.25110	0.38525	471.03340	0.47103	385.251	18.98	0.39	0.00	0	240.00			
\$ / R	14.50	Put	On 19/03/2018	Foreign Exchange Future	872.75110	0.87275	776.13340	0.77613	872.751	18.98	0.61	0.00	0	400.00			
\$ / R	14.52	Put	On 19/03/2018	Foreign Exchange Future	886.73740	0.88674	789.16160	0.78916	886.737	19.01	0.61	0.00	0	1,000.00			
\$ / R	14.57	Call	On 19/03/2018	Foreign Exchange Future	364.59510	0.36460	447.04340	0.44704	364.595	19.10	0.38	0.00	0	100.00			
\$ / R	14.68	Put	On 19/03/2018	Foreign Exchange Future	1,001.77290	1.00177	896.72960	0.89673	1,001.773	19.28	0.65	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	14.68	Call	334.27290	0.33427	411.62960	0.41163	334.273	19.28	0.35	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	316.40580	0.31641	390.48710	0.39049	316.406	19.40	0.34	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.79	Call	306.65430	0.30665	378.86960	0.37887	306.654	19.47	0.33	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.79	Put	1,084.15430	1.08415	973.96960	0.97397	1,084.154	19.47	0.67	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	290.30990	0.29031	359.33170	0.35933	290.310	19.60	0.31	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	281.36800	0.28137	348.60770	0.34861	281.368	19.67	0.31	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	279.17560	0.27918	346.00780	0.34601	279.176	19.69	0.30	0.00	0	18,718.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.95	Call	270.58080	0.27058	335.79530	0.33580	270.581	19.76	0.30	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	260.21130	0.26021	323.45180	0.32345	260.211	19.85	0.29	0.00	0	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	238.81170	0.23881	297.86310	0.29786	238.812	20.04	0.27	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	212.52280	0.21252	266.22130	0.26622	212.523	20.31	0.24	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	181.63010	0.18163	229.30180	0.22930	181.630	20.64	0.21	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	175.81740	0.17582	222.57830	0.22258	175.817	20.70	0.21	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	166.09150	0.16609	211.30060	0.21130	166.092	20.80	0.20	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	150.67470	0.15067	192.65110	0.19265	150.675	20.97	0.18	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	117.28890	0.11729	151.34080	0.15134	117.289	21.41	0.14	0.00	0	3,276.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	103.16430	0.10316	133.67920	0.13368	103.164	21.63	0.13	0.00	0	225,000.00
\$ / R	On 29/03/2018	Any day expiry			14.03480	14.03480	14.21750	14.21750		18.11	0.00	0.00	0	699.00
\$ / R	On 24/04/2018	Any day expiry			14.09270	14.09270	14.27640	14.27640		17.89	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			14.09500	14.09500	14.27860	14.27860		17.89	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,256.73050	1.25673	1,142.38170	1.14238	1,256.731	19.30	0.67	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	205.31740	0.20532	251.57490	0.25157	205.317	20.53	0.21	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			14.10610	14.10610	14.28990	14.28990		17.82	0.00	0.00	0	110.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	488.77220	0.48877	428.43860	0.42844	488.772	17.43	0.40	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	313.26550	0.31327	375.04460	0.37504	313.265	19.60	0.30	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	236.86680	0.23687	287.35320	0.28735	236.867	20.25	0.23	0.00	0	500.00
\$ / R	On 09/05/2018	Any day expiry			14.12610	14.12610	14.31030	14.31030		17.82	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	137.88490	0.13788	121.20640	0.12121	137.885	16.46	0.16	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	525.74890	0.52575	462.85710	0.46286	525.749	17.44	0.41	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	260.13960	0.26014	312.44190	0.31244	260.140	20.10	0.25	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			14.13060	14.13060	14.31480	14.31480		17.82	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			14.13730	14.13730	14.32160	14.32160		17.77	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	142.52100	0.14252	125.26250	0.12526	142.521	16.41	0.16	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	904.34840	0.90435	812.50190	0.81250	904.348	18.29	0.56	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	248.34680	0.24835	299.34730	0.29935	248.347	20.19	0.23	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			14.13950	14.13950	14.32390	14.32390		17.77	0.00	0.00	0	0.00
\$ / R	On 31/05/2018	Any day expiry			14.17510	14.17510	14.36000	14.36000		17.75	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	512.41940	0.51242	451.83600	0.45184	512.419	17.22	0.39	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	342.55750	0.34256	402.84590	0.40285	342.558	19.58	0.30	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	261.42920	0.26143	311.82640	0.31183	261.429	20.19	0.23	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.21480	14.21480	14.40030	14.40030		17.66	0.00	117,499,536.80	8,266	119,298.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	13.14510	0.01315	12.71010	0.01271	13.145	17.10	0.02	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	23.32810	0.02333	18.19440	0.01819	23.328	16.03	0.03	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	56.54520	0.05655	46.69000	0.04669	56.545	16.13	0.07	0.00	0	137,000.00

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 18/06/2018	Foreign Exchange Future	12.25	Put	83.41860		0.08342		70.39310	0.07039	83.419	16.18	0.10	0.00	0	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	103.71250		0.10371		88.50900	0.08851	103.713	16.21	0.12	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	165.34500		0.16535		144.24800	0.14425	165.345	16.28	0.17	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	215.36110		0.21536		188.04400	0.18804	215.361	16.40	0.21	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	226.07740		0.22608		197.59730	0.19760	226.077	16.42	0.21	0.00	0	15,158.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	239.97200		0.23997		209.99890	0.21000	239.972	16.46	0.22	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	275.61110		0.27561		241.90730	0.24191	275.611	16.54	0.25	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	291.43020		0.29143		256.10950	0.25611	291.430	16.57	0.26	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	317.94010		0.31794		279.96760	0.27997	317.940	16.62	0.27	195,258.13	50	2,050.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	375.45270		0.37545		331.93800	0.33194	375.453	16.73	0.31	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	383.06520		0.38307		338.83900	0.33884	383.065	16.74	0.31	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	450.89520		0.45090		397.30690	0.39731	450.895	16.93	0.35	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	501.53540		0.50154		442.11500	0.44212	501.535	17.08	0.37	0.00	0	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	525.52610		0.52553		464.09500	0.46410	525.526	17.14	0.38	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	530.39830		0.53040		468.56280	0.46856	530.398	17.15	0.39	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	540.21470		0.54021		477.57400	0.47757	540.215	17.18	0.39	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	545.15480		0.54515		482.11330	0.48211	545.155	17.19	0.39	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	575.31150		0.57531		509.85140	0.50985	575.312	17.27	0.41	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	627.45490		0.62745		557.95950	0.55796	627.455	17.40	0.43	0.00	0	6,130.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	681.90080		0.68190		608.38200	0.60838	681.901	17.53	0.45	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	767.92080		0.76792		688.25110	0.68825	767.921	17.73	0.48	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	566.45420		0.56645		654.00640	0.65401	566.454	18.36	0.43	304,181.74	50	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	535.56440		0.53556		619.45600	0.61946	535.564	18.50	0.41	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	453.87660		0.45388		526.36440	0.52636	453.877	18.94	0.36	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	446.51130		0.44651		518.01700	0.51802	446.511	18.99	0.35	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	381.64080		0.38164		444.20800	0.44421	381.641	19.43	0.31	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	361.73640		0.36174		421.44630	0.42145	361.736	19.58	0.30	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	312.98030		0.31298		368.02340	0.36802	312.980	19.90	0.26	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	254.32640		0.25433		301.00010	0.30100	254.326	20.34	0.22	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	225.12930		0.22513		267.02410	0.26702	225.129	20.59	0.20	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	221.44010		0.22144		262.71580	0.26272	221.440	20.63	0.20	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	211.91860		0.21192		251.59300	0.25159	211.919	20.72	0.19	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	208.46270		0.20846		247.55100	0.24755	208.463	20.76	0.19	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	194.19390		0.19419		230.83370	0.23083	194.194	20.91	0.17	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	167.89750		0.16790		199.90150	0.19990	167.898	21.22	0.15	0.00	0	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	160.88760		0.16089		191.63290	0.19163	160.888	21.32	0.15	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	145.90330		0.14590		171.67600	0.17168	145.903	21.65	0.13	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.28	Call	141.50320		0.14150		165.54750	0.16555	141.503	21.76	0.13	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	135.52060		0.13552		158.18700	0.15819	135.521	21.93	0.13	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			14.23910		14.23910		14.42500	14.42500		17.71	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	533.81060		0.53381		472.07130	0.47207	533.811	17.12	0.38	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	368.56260		0.36856		427.28950	0.42729	368.563	19.65	0.29	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	284.63220		0.28463		333.88310	0.33388	284.632	20.22	0.24	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			14.24570		14.24570		14.43170	14.43170		17.67	0.00	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 20/07/2018	Any day expiry		14.28540	14.28540		14.47200	14.47200		17.69	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry		14.29420	14.29420		14.48100	14.48100		17.66	0.00	0.00	0	0.00
\$ / R	On 24/07/2018	Any day expiry	14.19	Put	753.75600	0.75376	677.25800	0.67726	753.756	17.52	0.45	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	907.92360	0.90792	821.61790	0.82162	907.924	17.86	0.50	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.72	Call	400.22710	0.40023	459.28000	0.45928	400.227	19.59	0.30	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	358.29880	0.35830	413.68040	0.41368	358.299	19.84	0.27	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry		14.29640	14.29640		14.48320	14.48320		17.66	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry		14.30960	14.30960		14.49660	14.49660		17.64	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	553.28300	0.55328	491.25430	0.49125	553.283	17.00	0.37	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	394.66190	0.39466	452.75230	0.45275	394.662	19.66	0.29	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	308.49140	0.30849	356.60910	0.35661	308.491	20.22	0.24	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry		14.32510	14.32510		14.51230	14.51230		17.67	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	101.44490	0.10144	86.33520	0.08634	101.445	15.46	0.11	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	586.06430	0.58606	522.28370	0.52228	586.064	17.05	0.38	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	343.39580	0.34340	394.91780	0.39492	343.396	20.02	0.26	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry		14.33830	14.33830		14.52580	14.52580		17.64	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry		14.37810	14.37810		14.56620	14.56620		17.67	0.00	0.00	0	1,336.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	569.97710	0.56998	509.17020	0.50917	569.977	16.91	0.36	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	411.74470	0.41174	469.02890	0.46903	411.745	19.73	0.29	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	325.52280	0.32552	372.39830	0.37240	325.523	20.29	0.24	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future		14.41630	14.41630		14.60490	14.60490		17.60	0.00	0.00	0	3,287.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	16.39830	0.01640	17.81280	0.01781	16.398	15.38	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	171.55090	0.17155	140.97690	0.14098	171.551	15.63	0.15	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	181.44540	0.18145	149.77710	0.14978	181.445	15.70	0.16	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	236.32260	0.23632	199.08760	0.19909	236.323	16.06	0.19	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	1,276.45050	1.27645	1,412.96260	1.41296	1,276.451	16.70	0.67	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.73	Put	544.98400	0.54498	489.42690	0.48943	544.984	16.77	0.34	0.00	0	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	459.39820	0.45940	520.05660	0.52006	459.398	19.53	0.31	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	445.46120	0.44546	505.23270	0.50523	445.461	19.60	0.30	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	426.34800	0.42635	483.98330	0.48398	426.348	19.71	0.29	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	17.02	Call	292.72850	0.29273	333.75250	0.33375	292.728	20.64	0.21	0.00	0	2,500.00
\$ / R	On 28/09/2018	Any day expiry		14.44100	14.44100		14.63000	14.63000		17.65	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	583.18470	0.58318	524.56940	0.52457	583.185	16.84	0.36	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	427.59990	0.42760	483.84420	0.48384	427.600	19.78	0.29	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	339.63870	0.33964	385.18500	0.38519	339.639	20.36	0.24	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry		14.50170	14.50170		14.69150	14.69150		17.62	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry		14.51070	14.51070		14.70070	14.70070		17.61	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry		14.51520	14.51520		14.70520	14.70520		17.61	0.00	0.00	0	0.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	596.98470	0.59698	539.58250	0.53958	596.985	16.77	0.35	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	448.20060	0.44820	503.11810	0.50312	448.201	19.83	0.29	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	362.63280	0.36263	407.53670	0.40754	362.633	20.40	0.24	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry		14.52640	14.52640		14.71660	14.71660		17.64	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	60.71030	0.06071	45.33060	0.04533	60.710	14.27	0.07	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	626.92760	0.62693	566.20700	0.56621	626.928	16.82	0.36	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 05/11/2018	Any day expiry	16.81	Call	400.72560	0.40073	449.79130	0.44979	400.726	20.14	0.26	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			14.54440	14.54440	14.73480	14.73480		17.63	0.00	0.00	0	70.00
\$ / R	On 30/11/2018	Any day expiry			14.58280	14.58280	14.77400	14.77400		17.66	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	610.44740	0.61045	553.18560	0.55319	610.447	16.75	0.34	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	462.80460	0.46280	516.85880	0.51686	462.805	19.94	0.28	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	372.13080	0.37213	416.17740	0.41618	372.131	20.55	0.23	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.61770	14.61770	14.80840	14.80840		17.70	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry			14.66000	14.66000	14.85020	14.85020		17.78	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	625.65180	0.62565	568.95600	0.56896	625.652	16.83	0.33	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	488.13000	0.48813	541.22410	0.54122	488.130	20.19	0.28	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	394.59220	0.39459	437.75720	0.43776	394.592	20.84	0.23	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			14.76940	14.76940	14.95850	14.95850		17.98	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.85160	14.85160	15.03970	15.03970		18.11	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			15.07050	15.07050	15.25630	15.25630		18.36	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future			15.52700	15.52700	15.71000	15.71000		18.77	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	724.77970	0.72478	779.55550	0.77956	724.780	22.95	0.27	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			16.02720	16.02720	16.23330	16.23330		19.23	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			16.15370	16.15370	16.36560	16.36560		19.30	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			16.28560	16.28560	16.50360	16.50360		19.39	0.00	0.00	0	0.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.80820	13.80820	13.98590	13.98590		20.63	0.00	1,629,367.60	118	594.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			14.01250	14.01250	14.19490	14.19490		18.14	0.00	140,125.00	10	128.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			14.21480	14.21480	14.40030	14.40030		17.66	0.00	0.00	0	14.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			14.41630	14.41630	14.60490	14.60490		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		0.00	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			15.07050	15.07050	15.25630	15.25630		18.36	0.00	0.00	0	0.00
£ / R	On 01/12/2017	Any day expiry			18.39720	18.39720	18.62360	18.62360		17.89	0.00	0.00	0	0.00
£ / R	On 01/12/2017	Any day expiry	19.19	Call	15.77050	0.01577	78.68520	0.07869	15.770	26.98	0.07	0.00	0	15,200.00
£ / R	On 15/12/2017	Any day expiry			18.44550	18.44550	18.67300	18.67300		21.78	0.00	0.00	0	10.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.45590	18.45590	18.68380	18.68380		21.65	0.00	99,846,419.00	5,410	213,839.00
£ / R	On 18/12/2017	Foreign Exchange Future	18.20	Call	519.85540	0.51986	726.72960	0.72673	519.855	21.57	0.62	0.00	0	400.00
£ / R	On 18/12/2017	Foreign Exchange Future	19.80	Call	53.18180	0.05318	125.55490	0.12555	53.182	23.30	0.11	0.00	0	800.00
£ / R	On 31/01/2018	Any day expiry			18.62160	18.62160	18.85340	18.85340		19.34	0.00	0.00	0	10.00
£ / R	On 01/03/2018	Any day expiry			18.72510	18.72510	18.95870	18.95870		18.51	0.00	0.00	0	17.00
£ / R	On 15/03/2018	Any day expiry			18.77490	18.77490	19.00920	19.00920		18.38	0.00	0.00	0	38.00
£ / R	On 19/03/2018	Foreign Exchange Future			18.78920	18.78920	19.02350	19.02350		18.34	0.00	10,146,168.00	540	12,815.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	150.53750	0.15054	137.57020	0.13757	150.538	18.13	0.15	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	19.00	Call	671.51460	0.67151	810.87410	0.81087	671.515	18.51	0.48	0.00	0	1,500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	330.87090	0.33087	416.87770	0.41688	330.871	19.52	0.28	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future			19.12010	19.12010	19.35910	19.35910		17.87	0.00	0.00	0	4,422.00
£ / R	On 17/09/2018	Foreign Exchange Future			19.45320	19.45320	19.69670	19.69670		17.70	0.00	0.00	0	3,565.00
£ / R	On 14/06/2019	Foreign Exchange Future			20.23540	20.23540	20.47890	20.47890		17.77	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 18/12/2017	Foreign Exchange Future		0.12439	0.12439		0.12568	0.12568		33.03	0.00	3,731.73	30	195.00
¥ / R	On 19/03/2018	Foreign Exchange Future		0.12688	0.12688		0.12821	0.12821		23.77	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future		0.12942	0.12942		0.13077	0.13077		22.95	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.14485	0.14485		0.14611	0.14611		21.74	0.00	0.00	0	0.00
€ / R	On 28/11/2017	Any day expiry		16.43840	16.43840		16.61790	16.61790		20.34	0.00	0.00	0	800.00
€ / R	On 15/12/2017	Any day expiry		16.45100	16.45100		16.63400	16.63400		18.85	0.00	0.00	0	3.00
€ / R	On 18/12/2017	Foreign Exchange Future		16.50150	16.50150		16.68590	16.68590		19.38	0.00	92,721,928.50	5,619	111,333.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	1.16610	0.00117	2.44750	0.00245	1.166	25.84	0.00	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	362.85770	0.36286	527.95940	0.52796	362.858	19.31	0.57	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry		16.53420	16.53420		16.71960	16.71960		21.07	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry		16.67160	16.67160		16.85950	16.85950		18.20	0.00	0.00	0	30.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	166.09210	0.16609	146.79070	0.14679	166.092	17.63	0.22	0.00	0	193,000.00
€ / R	On 28/02/2018	Any day expiry		16.77450	16.77450		16.96390	16.96390		17.43	0.00	0.00	0	0.00
€ / R	On 28/02/2018	Any day expiry	16.41	Put	409.38490	0.40938	362.67460	0.36267	409.385	17.16	0.38	0.00	0	114,748.00
€ / R	On 15/03/2018	Any day expiry		16.82960	16.82960		17.01990	17.01990		17.35	0.00	0.00	0	63.00
€ / R	On 19/03/2018	Foreign Exchange Future		16.84430	16.84430		17.03470	17.03470		17.27	0.00	135,259,729.00	8,030	36,992.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	76.59750	0.07660	75.86500	0.07587	76.598	16.52	0.10	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	80.87740	0.08088	80.11760	0.08012	80.877	16.41	0.11	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.39	Put	418.34760	0.41835	371.67740	0.37168	418.348	16.87	0.37	0.00	0	174,600.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	811.91380	0.81191	950.84600	0.95085	811.914	16.96	0.61	0.00	0	643.00
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	577.69330	0.57769	691.24590	0.69125	577.693	17.46	0.48	0.00	0	620.00
€ / R	On 29/03/2018	Any day expiry		16.88110	16.88110		17.07210	17.07210		17.22	0.00	0.00	0	3.00
€ / R	On 18/06/2018	Foreign Exchange Future		17.18830	17.18830		17.38310	17.38310		16.81	0.00	0.00	0	546.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	26.97270	0.02697	26.47040	0.02647	26.973	16.60	0.03	0.00	0	54,507.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	36.15810	0.03616	31.33430	0.03133	36.158	16.50	0.04	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	157.30510	0.15731	143.25510	0.14326	157.305	15.91	0.14	0.00	0	54,507.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	487.19580	0.48720	441.05970	0.44106	487.196	16.14	0.33	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	425.21090	0.42521	495.56320	0.49556	425.211	18.35	0.30	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	164.33630	0.16434	197.95780	0.19796	164.336	20.24	0.13	0.00	0	54,507.00
€ / R	On 17/09/2018	Foreign Exchange Future		17.54160	17.54160		17.74040	17.74040		16.62	0.00	0.00	0	4,679.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	58.96670	0.05897	56.19540	0.05620	58.967	15.15	0.06	0.00	0	41,516.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.00	Put	362.82930	0.36283	331.62070	0.33162	362.829	15.66	0.23	0.00	0	41,516.00
€ / R	On 17/09/2018	Foreign Exchange Future	21.63	Call	241.53200	0.24153	268.98180	0.26898	241.532	20.89	0.15	0.00	0	41,516.00
€ / R	On 14/12/2018	Foreign Exchange Future		17.88930	17.88930		17.89000	17.89000		16.64	0.00	68,981,140.80	3,856	1,928.00
€ / R	On 14/06/2019	Foreign Exchange Future		18.71170	18.71170		18.90710	18.90710		17.22	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap		98.07213	98.07213		98.64865	98.64865			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		95.16687	95.16687		95.77510	95.77510			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		93.97138	93.97138		94.61008	94.61008			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		96.11279	96.11279		96.77446	96.77446			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		99.83945	99.83945		100.50798	100.50798			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap		98.46599	98.46599		99.15105	99.15105			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap		100.50650	100.50650		101.19664	101.19664			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
10Y STND	On 20/09/2027	Interest Rate Swap	104.16253		104.16253		104.84637	104.84637			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	99.75948		99.75948		99.75949	99.75949			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap	99.72495		99.72495		99.72144	99.72144			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	99.93453		99.93453		99.93283	99.93283			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap	100.18790		100.18790		100.18764	100.18764			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	99.00653		99.00653		99.00373	99.00373			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.62641		98.62641		98.62342	98.62342			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.65612		98.65612		98.65682	98.65682			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	99.18000		99.18000		99.18000	99.18000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.68953		99.68953		99.70776	99.70776			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	100.21732		100.21732		100.25374	100.25374			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	100.76830		100.76830		100.81749	100.81749			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	97.66393		97.66393		97.78991	97.78991			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	96.99608		96.99608		97.16184	97.16184			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	96.29573		96.29573		96.50700	96.50700			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	96.56627		96.56627		96.82739	96.82739			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	98.83788		98.83788		99.13397	99.13397			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	99.07157		99.07157		99.39307	99.39307			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	100.35907		100.35907		100.70669	100.70669			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	102.63524		102.63524		103.00133	103.00133			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	555.65400		555.65400		553.36700	553.36700			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	566.02100		566.02100		563.68800	563.68800			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	632.35900		632.35900		627.98200	627.98200			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	644.15800		644.15800		639.69400	639.69400			0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	570.02900		570.02900		563.98000	563.98000			0.00	68,403,480.00	12	762.00
ALBI	On 03/05/2018	Index Future	580.66400		580.66400		574.49800	574.49800			0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.51080		10.51080		10.66210	10.66210		19.22	0.00	45,238,483.20	4,304	15,700.00
AU\$ / R	On 27/12/2017	Any day expiry	10.52550		10.52550		10.67750	10.67750		19.71	0.00	0.00	0	0.00
AU\$ / R	On 15/01/2018	Any day expiry	10.55710		10.55710		10.71010	10.71010		17.67	0.00	0.00	0	5.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.66160		10.66160		10.81650	10.81650		15.76	0.00	2,665,400.00	250	1,400.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.81340		10.81340		10.97050	10.97050		15.21	0.00	0.00	0	5,346.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	10.96620		10.96620		11.12540	11.12540		15.02	0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	11.11720		11.11720		11.28050	11.28050		14.97	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.46390		11.46390		11.62020	11.62020		15.00	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.85860		10.85860		11.00900	11.00900		19.39	0.00	2,171,720.00	200	1,050.00

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
CAD / R	On 19/03/2018	Foreign Exchange Future			11.03230		11.03230		11.18670	11.18670		15.95	0.00	0.00	0	100.00
CAD / R	On 18/06/2018	Foreign Exchange Future			11.20400		11.20400		11.36080	11.36080		16.22	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future			14.10130		14.10130		14.29830	14.29830		19.78	0.00	3,525,325.00	250	1,215.00
CHF / R	On 19/03/2018	Foreign Exchange Future			14.41160		14.41160		14.61510	14.61510		16.69	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future			14.72210		14.72210		14.93080	14.93080		16.38	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future			16.42750		16.42750		16.62870	16.62870		16.90	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future			2.09050		2.09050		2.11920	2.11920		21.15	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future			2.10770		2.10770		2.13700	2.13700		17.44	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future			2.12540		2.12540		2.15520	2.15520		17.08	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future			2.20720		2.20720		2.23590	2.23590		17.25	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future			2.22070		2.22070		2.24540	2.24540		21.29	0.00	0.00	0	900.00
DKK / R	On 19/03/2018	Foreign Exchange Future			2.26740		2.26740		2.29310	2.29310		17.98	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future			2.31490		2.31490		2.34100	2.34100		17.35	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.64560		2.64560		2.67360	2.67360		18.22	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			11.25345		75.65648		11.42938	74.65651			0.00	0.00	0	9,466.00
ES33	On 03/05/2018	Bond Future			11.36951		73.27633		11.55190	72.25732			0.00	0.00	0	0.00
ES33	On 02/08/2018	Bond Future			11.48361		74.66987		11.67235	73.63307			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			11.50084		78.04715		11.67674	76.93602			0.00	0.00	0	7,957.00
ES42	On 03/05/2018	Bond Future			11.61908		75.24187		11.80171	74.10961			0.00	0.00	0	0.00
ES42	On 02/08/2018	Bond Future			11.73340		76.67272		11.92248	75.52062			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

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
GOVI	On 01/02/2018	GOVI	568.26100	568.26100	562.28200	562.28200					0.00	5,682,610.00	1	795.00
GOVI	On 03/05/2018	GOVI	578.86400	578.86400	572.76900	572.76900					0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.77020	1.77020	1.79140	1.79140				21.44	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.79790	1.79790	1.82050	1.82050				18.11	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.82550	1.82550	1.84920	1.84920				17.80	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	2.03140	2.03140	2.05830	2.05830				18.83	0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future	127.15225	127.15225	127.16495	127.16495					0.00	0.00	0	1,070.00
I2025	On 03/05/2018	Bond Future	129.53500	129.53500	129.54768	129.54768					0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future	131.98116	131.98116	131.99895	131.99895					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	97.22243	97.22243	97.23169	97.23169					0.00	0.00	0	1,370.00
I2029	On 03/05/2018	Bond Future	98.02627	98.02627	98.03556	98.03556					0.00	0.00	0	0.00
I2029	On 02/08/2018	Bond Future	99.91109	99.91109	99.92421	99.92421					0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future	100.84071	100.84071	100.85033	100.85033					0.00	0.00	0	5,283.00
I2033	On 03/05/2018	Bond Future	101.64187	101.64187	101.65148	101.65148					0.00	0.00	0	0.00
I2033	On 02/08/2018	Bond Future	103.59616	103.59616	103.60977	103.60977					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	119.93083	119.93083	119.56228	119.56228					0.00	0.00	0	19,013.00
I2038	On 03/05/2018	Bond Future	122.17838	122.17838	121.80259	121.80259					0.00	0.00	0	0.00
I2038	On 02/08/2018	Bond Future	124.47749	124.47749	124.09899	124.09899					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	113.80709	113.80709	113.81744	113.81744					0.00	0.00	0	21,177.00
I2046	On 03/05/2018	Bond Future	114.33997	114.33997	114.35037	114.35037					0.00	0.00	0	0.00
I2046	On 02/08/2018	Bond Future	116.53851	116.53851	116.55340	116.55340					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	117.84181	117.84181	118.10784	118.10784					0.00	0.00	0	24,130.00
I2050	On 03/05/2018	Bond Future	120.05014	120.05014	120.32088	120.32088					0.00	0.00	0	0.00
I2050	On 02/08/2018	Bond Future	120.62519	120.62519	120.90567	120.90567					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	241.68000	241.68000	241.74000	241.74000					0.00	0.00	0	876.00
IGOV	On 03/05/2018	Index Future	246.21000	246.21000	246.26900	246.26900					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

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 20/03/2018	Jibar Tradeable Future			7.15000		92.85000		7.15000	92.85000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 18/04/2018	Jibar Tradeable Future			7.14000		92.86000		7.14000	92.86000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future			7.07000		92.93000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future			7.01000		92.99000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future			7.01000		92.99000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future			7.03000		92.97000		7.03000	92.97000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future			7.07000		92.93000		7.07000	92.93000			0.00	0.00	0	0.00
KES / R	On 18/12/2017	Foreign Exchange Future			0.13310		0.13310		0.13480	0.13480			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future			0.13200		0.13200		0.13350	0.13350			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.13290		0.13290		0.13360	0.13360			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future			0.13270		0.13270		0.13270	0.13270			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			1.69770		1.69770		1.72470	1.72470		19.65	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.72750		1.72750		1.75510	1.75510		16.60	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.75770		1.75770		1.78570	1.78570		15.71	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.88870		1.88870		1.91650	1.91650		15.68	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.54030		9.54030		9.63120	9.63120		20.34	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			9.67000		9.67000		9.76330	9.76330		17.04	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			9.80140		9.80140		9.89610	9.89610		16.54	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.85510		10.85510		10.95710	10.95710		16.47	0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.33230		1.33230		1.33660	1.33660			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.34380		1.34380		1.35270	1.35270			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.35590		1.35590		1.36850	1.36850			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.48440		1.48440		1.48780	1.48780			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.33660		1.33660		1.33590	1.33590			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.34090		1.34090		1.34020	1.34020			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.34510		1.34510		1.34440	1.34440			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.19510		1.19510		1.19310	1.19310			0.00	0.00	0	30.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.20210		1.20210		1.20010	1.20010			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.20920		1.20920		1.20710	1.20710			0.00	0.00	0	0.00
R186	On 01/02/2018	Bond Future			9.27005		108.66225		9.39472	107.88701		8.24	0.00	578,191,832.25	5,321	95,037.00
R186	On 01/02/2018	Bond Future	7.75	Call	4.72000		0.00472		2.92000	0.00292	4.720	7.87	0.00	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	157.64000		0.15764		107.71000	0.10771	157.640	7.87	0.09	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	3,700.42000		3.70042		4,366.19000	4.36619	3,700.420	7.97	0.81	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.00	Put	2,501.84000		2.50184		3,075.87000	3.07587	2,501.840	8.06	0.67	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	1,566.67000		1.56667		2,023.70000	2.02370	1,566.670	8.15	0.51	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.65	Put	627.16000		0.62716		889.44000	0.88944	627.160	8.33	0.26	0.00	0	1,950.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 03/05/2018	Bond Future			9.34578		110.68940		9.47617	109.89908		8.68	0.00	0.00	0	0.00
R186	On 03/05/2018	Bond Future	9.30	Call	2,332.57000		2.33257		1,986.02000	1.98602	2,332.570	8.52	0.49	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.75	Put	1,459.32000		1.45932		1,767.76000	1.76776	1,459.320	8.68	0.34	0.00	0	3,200.00
R186	On 03/05/2018	Bond Future	10.14	Put	838.21000		0.83821		1,046.57000	1.04657	838.210	8.89	0.22	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			292.19042		292.19042		292.21961	292.21961			0.00	0.00	0	2,350.00
R197	On 03/05/2018	Bond Future			297.66597		297.66597		297.69523	297.69523			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			228.90455		228.90455		228.92636	228.92636		4.66	0.00	0.00	0	22,205.00
R202	On 03/05/2018	Bond Future			233.19423		233.19423		233.21599	233.21599		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			8.60176		99.95897		8.71748	99.50325		5.36	0.00	0.00	0	61,187.00
R2023	On 03/05/2018	Bond Future			8.66519		97.89389		8.78834	97.42907		5.42	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future	9.19	Put	621.77000		0.62177		774.69000	0.77469	621.770	5.47	0.28	0.00	0	2,500.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 01/02/2018	Bond Future			9.71921		88.11342		9.86373	87.19491			0.00	83,619,635.58	949	63,507.00
R2030	On 03/05/2018	Bond Future			9.79580		89.75709		9.94568	88.82092			0.00	0.00	0	0.00
R2030	On 02/08/2018	Bond Future			9.87202		87.45821		10.02722	86.50621			0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future			9.90654		90.44014		10.05092	89.46033		11.78	0.00	0.00	0	42,499.00
R2032	On 01/02/2018	Bond Future	9.20	Call	290.49000		0.29049		196.50000	0.19650	290.490	11.30	0.14	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	397.86000		0.39786		273.86000	0.27386	397.860	11.32	0.17	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	536.13000		0.53613		375.92000	0.37592	536.130	11.37	0.22	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	617.22000		0.61722		436.76000	0.43676	617.220	11.40	0.24	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.98208		87.97026		10.13157	86.97160		12.52	0.00	0.00	0	0.00
R2032	On 02/08/2018	Bond Future			10.05469		89.64319		10.20907	88.62750		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			10.06361		94.28747		10.23877	92.99118			0.00	0.00	0	53,530.00
R2035	On 03/05/2018	Bond Future			10.13756		91.54605		10.31861	90.22511			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			10.13466		86.47735		10.30959	85.18850		13.40	0.00	0.00	0	54,223.00
R2037	On 01/02/2018	Bond Future	9.88	Call	1,123.43000		1.12343		761.91000	0.76191	1,123.430	13.07	0.36	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.32	Put	1,330.05000		1.33005		1,927.37000	1.92737	1,330.050	13.31	0.38	0.00	0	2,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2037	On 01/02/2018	Bond Future	10.72	Put	525.15000	0.52515		850.40000	0.85040	525.150	13.59	0.19	0.00	0	2,000.00	
R2037	On 03/05/2018	Bond Future			10.21080	88.09053		10.39153	86.77713		14.24	0.00	0.00	0	0.00	
R2037	On 02/08/2018	Bond Future			10.28669	85.50953		10.47323	84.17309		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			7.68340	101.28044		7.79930	101.18424		0.93	0.00	18,838,161.84	186	42,225.00	
R204	On 03/05/2018	Bond Future			7.74635	103.16992		7.91151	103.07130		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			10.23024	89.46147		10.40516	88.09336		13.90	0.00	84,898,935.03	949	25,992.00	
R2040	On 03/05/2018	Bond Future			10.30700	91.13032		10.48772	89.73606		14.77	0.00	0.00	0	0.00	
R2040	On 02/08/2018	Bond Future			10.38359	88.35681		10.57011	86.93804		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			10.27408	86.40554		10.44382	85.07448		14.45	0.00	0.00	0	17,462.00	
R2044	On 03/05/2018	Bond Future			10.34909	88.01740		10.52438	86.66097		15.37	0.00	0.00	0	0.00	
R2044	On 02/08/2018	Bond Future			10.42388	85.30992		10.60473	83.92956		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			10.22971	90.08751		10.39951	88.72287		14.49	0.00	89,276,722.41	991	104,380.00	
R2048	On 03/05/2018	Bond Future			10.29861	87.33114		10.47383	85.94060		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			8.01856	99.07768		8.14037	98.86495		1.98	0.00	0.00	0	46,865.00	
R207	On 03/05/2018	Bond Future			8.10261	100.92600		8.24423	100.70867		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			8.27598	98.22652		8.39390	97.91441		3.39	0.00	19,645,304.00	200	34,724.00	
R208	On 03/05/2018	Bond Future			8.34584	96.65771		8.47536	96.33920		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			9.97476	71.24155		10.14932	70.15272		13.87	0.00	37,971,746.15	533	153,934.00	
R209	On 01/02/2018	Bond Future	9.32	Call	320.72000	0.32072		199.08000	0.19908	320.720	13.33	0.16	0.00	0	157.00	
R209	On 01/02/2018	Bond Future	9.33	Call	331.14000	0.33114		206.06000	0.20606	331.140	13.34	0.16	0.00	0	220.00	
R209	On 01/02/2018	Bond Future	9.52	Call	580.84000	0.58084		378.29000	0.37829	580.840	13.44	0.25	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	9.59	Put	3,195.08000		3.19508		4,047.16000	4.04716	3,195.080	13.48	0.72	0.00	0	377.00
R209	On 01/02/2018	Bond Future	9.75	Call	1,035.73000		1.03573		710.97000	0.71097	1,035.730	13.58	0.38	0.00	0	5,000.00
R209	On 01/02/2018	Bond Future	9.85	Put	2,084.33000		2.08433		2,787.94000	2.78794	2,084.330	13.64	0.56	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	9.87	Put	2,011.11000		2.01111		2,702.25000	2.70225	2,011.110	13.65	0.55	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.88	Put	1,975.21000		1.97521		2,660.08000	2.66008	1,975.210	13.65	0.55	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.89	Put	1,939.64000		1.93964		2,618.22000	2.61822	1,939.640	13.66	0.54	0.00	0	157.00
R209	On 01/02/2018	Bond Future	10.00	Put	1,577.75000		1.57775		2,185.95000	2.18595	1,577.750	13.72	0.47	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.10	Put	1,293.50000		1.29350		1,837.10000	1.83710	1,293.500	13.78	0.41	0.00	0	3,000.00
R209	On 01/02/2018	Bond Future	10.22	Put	1,004.88000		1.00488		1,472.24000	1.47224	1,004.880	13.85	0.35	0.00	0	739.00
R209	On 03/05/2018	Bond Future			10.04087		69.42122		10.22083	68.31172		14.78	0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future	9.75	Call	1,816.91000		1.81691		1,422.93000	1.42293	1,816.910	14.35	0.41	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.00	Put	2,765.65000		2.76565		3,378.15000	3.37815	2,765.650	14.49	0.50	0.00	0	5,000.00
R209	On 03/05/2018	Bond Future	10.22	Put	2,116.66000		2.11666		2,638.29000	2.63829	2,116.660	14.61	0.41	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	1,077.27000		1.07727		1,408.61000	1.40861	1,077.270	14.97	0.25	0.00	0	435.00
R209	On 02/08/2018	Bond Future			10.10402		70.74145		10.28920	69.61234		15.15	0.00	0.00	0	0.00
R209	On 02/08/2018	Bond Future	9.66	Call	2,246.44000		2.24644		1,846.41000	1.84641	2,246.440	14.67	0.40	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	3,153.26000		3.15326		3,706.35000	3.70635	3,153.260	14.99	0.45	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	1,735.98000		1.73598		2,105.35000	2.10535	1,735.980	15.45	0.29	0.00	0	435.00
R209	On 01/11/2018	Bond Future			10.16726		68.95630		10.35835	67.80412		15.68	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	9.34	Call	2,016.70000		2.01670		1,675.09000	1.67509	2,016.700	15.10	0.33	0.00	0	435.00
R209	On 01/11/2018	Bond Future	9.94	Put	4,851.75000		4.85175		5,500.00000	5.50000	4,851.750	15.36	0.53	0.00	0	435.00
R209	On 01/11/2018	Bond Future	10.57	Put	3,010.21000		3.01021		3,488.86000	3.48886	3,010.210	15.74	0.38	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			181.20544		181.20544		181.22289	181.22289			0.00	0.00	0	2,159.00
R210	On 03/05/2018	Bond Future			182.17604		182.17604		182.19347	182.19347			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			149.21848		149.21848		149.23409	149.23409			0.00	0.00	0	4,967.00
R212	On 03/05/2018	Bond Future			152.01471		152.01471		152.03031	152.03031			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			9.79555		82.71110		9.93992	81.81966		11.61	0.00	24,399,774.50	295	58,332.00
R213	On 03/05/2018	Bond Future			9.86549		80.70457		10.01483	79.79596		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



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	On 01/02/2018	Bond Future	10.15766		70.50261		10.33235	69.38874		14.53	0.00	0.00	0	50,361.00
R214	On 03/05/2018	Bond Future	10.22389		68.52185		10.40391	67.38679		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	24,668.74000	24,668.74000		24,964.95000	24,964.95000				0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future	25,080.18000	25,080.18000		25,384.58000	25,384.58000				0.00	0.00	0	0.00
SGD / R	On 18/12/2017	Foreign Exchange Future	10.26700	10.26700		10.39780	10.39780			20.12	0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future	10.43000	10.43000		10.56550	10.56550			16.48	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	10.59430	10.59430		10.73250	10.73250			15.83	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	11.83970	11.83970		11.97620	11.97620			16.61	0.00	0.00	0	0.00
TRY / R	On 18/12/2017	Foreign Exchange Future	3.51890	3.51890		3.52600	3.52600			16.84	0.00	0.00	0	4,775.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.46740	3.46740		3.47310	3.47310			14.28	0.00	0.00	0	433.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.41280	3.41280		3.41790	3.41790			14.32	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.39290	3.39290		3.39320	3.39320			16.19	0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.35190	1.35190		1.37080	1.37080				0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.33790	1.33790		1.35640	1.35640				0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.31680	1.31680		1.33390	1.33390				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>4,837,930,192.24</b>	<b>283,024</b>	<b>7,764,296.00</b>
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<b>Grand Total:</b>												<b>4,837,930,192.24</b>	<b>283,024</b>	<b>7,764,296.00</b>
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