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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 07/12/2017

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 14/12/2017	Any day expiry	13.68950	13.68950		13.56230	13.56230		18.25	0.00	0.00	0	241.00
\$ / R	On 15/12/2017	Any day expiry	13.69150	13.69150		13.56440	13.56440		22.15	0.00	0.00	0	1,781.00
\$ / R	On 15/12/2017	Any day expiry	13.78	Call	140.49490	0.14049	115.79570	0.11580	140.495	22.35	0.43	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.69750	13.69750		13.57100	13.57100		25.10	0.00	563,556,242.50	41,143	899,511.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	0.93740	0.00094	1.69200	0.00169	0.937	33.42	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	2.11300	0.00211	3.70770	0.00371	2.113	32.13	0.01	0	20,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.16	Put	3.51150	0.00351	6.04080	0.00604	3.511	31.30	0.01	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.20	Put	3.98050	0.00398	6.81240	0.00681	3.981	31.09	0.01	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	4.10680	0.00411	6.96880	0.00697	4.107	31.04	0.02	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	7.01830	0.00702	10.72580	0.01073	7.018	29.81	0.03	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	8.64780	0.00865	13.51610	0.01352	8.648	28.79	0.03	0	16,416.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.56	Put	9.82640	0.00983	15.54920	0.01555	9.826	28.18	0.04	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	11.94560	0.01195	19.22290	0.01922	11.946	27.27	0.04	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.75	Put	14.91910	0.01492	24.39390	0.02439	14.919	26.25	0.06	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.76	Put	15.25910	0.01526	24.98550	0.02499	15.259	26.15	0.06	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	26.67340	0.02667	53.67080	0.05367	26.673	23.71	0.10	0	11,000.00

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	13.10	Put	40.12100	0.04012	74.50000	0.07450	40.121	23.91	0.14	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	54.17580	0.05418	94.97840	0.09498	54.176	24.07	0.17	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Put	58.19980	0.05820	100.66460	0.10066	58.200	24.11	0.18	0.00	0	6,728.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Call	555.69980	0.55570	471.66460	0.47166	555.700	24.11	0.82	0.00	0	7,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	60.29170	0.06029	103.59530	0.10360	60.292	24.13	0.19	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.22	Put	62.43880	0.06244	106.58510	0.10659	62.439	24.15	0.19	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	516.71420	0.51671	436.91230	0.43691	516.714	24.21	0.79	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	95.61260	0.09561	150.98830	0.15099	95.613	24.41	0.27	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	111.13620	0.11114	170.88690	0.17089	111.136	24.51	0.30	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	344.59640	0.34460	286.50040	0.28650	344.596	24.70	0.64	0.00	0	11,116.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.52	Put	155.09380	0.15509	225.19630	0.22520	155.094	24.74	0.37	0.00	0	21,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.53	Put	159.19490	0.15919	230.14060	0.23014	159.195	24.76	0.38	0.00	0	3,700.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.56	Put	171.90560	0.17191	245.50610	0.24551	171.906	24.82	0.40	0.00	0	3,700.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.60	Call	287.31150	0.28731	238.27890	0.23828	287.312	24.90	0.57	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.64	Put	208.80980	0.20881	290.05290	0.29005	208.810	24.98	0.45	0.00	0	4,400.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.67	Put	223.77380	0.22377	307.77680	0.30778	223.774	25.04	0.47	0.00	0	640.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Put	272.93170	0.27293	364.14050	0.36414	272.932	25.28	0.53	0.00	0	3,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Call	210.43170	0.21043	175.14050	0.17514	210.432	25.28	0.47	0.00	0	3,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Put	296.62380	0.29662	390.66340	0.39066	296.624	25.41	0.56	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.90	Put	360.18800	0.36019	460.65880	0.46066	360.188	25.72	0.62	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.93	Call	147.90750	0.14791	123.62580	0.12363	147.908	25.81	0.36	0.00	0	7,820.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	429.51560	0.42952	535.48610	0.53549	429.516	26.03	0.68	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Call	127.01560	0.12702	106.48610	0.10649	127.016	26.03	0.32	0.00	0	19,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.27	Put	640.71880	0.64072	757.07400	0.75707	640.719	26.87	0.80	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	49.72810	0.04973	41.86180	0.04186	49.728	27.28	0.15	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Call	39.19010	0.03919	32.24700	0.03225	39.190	27.68	0.12	0.00	0	8,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	841.69010	0.84169	961.24700	0.96125	841.690	27.68	0.88	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	28.64810	0.02865	22.71180	0.02271	28.648	28.21	0.09	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.90	Call	14.82320	0.01482	10.56660	0.01057	14.823	29.29	0.05	0.00	0	1,500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	11.60040	0.01160	8.83730	0.00884	11.600	29.70	0.04	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	9.16400	0.00916	7.31500	0.00732	9.164	30.32	0.03	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	4.61000	0.00461	3.98180	0.00398	4.610	33.02	0.02	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.60	Call	3.92050	0.00392	3.45830	0.00346	3.921	33.71	0.01	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	2.16810	0.00217	2.08300	0.00208	2.168	36.48	0.01	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	0.69400	0.00069	1.37620	0.00138	0.694	44.75	0.00	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	0.64360	0.00064	1.37060	0.00137	0.644	45.59	0.00	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	0.25570	0.00026	0.54880	0.00055	0.256	49.84	0.00	0.00	0	2,055.00
\$ / R	On 19/12/2017	Any day expiry			13.69970	13.69970	13.57310	13.57310		26.54	0.00	0.00	0	300.00
\$ / R	On 21/12/2017	Any day expiry			13.70390	13.70390	13.57750	13.57750		28.64	0.00	0.00	0	221.00
\$ / R	On 22/12/2017	Any day expiry			13.70610	13.70610	13.57960	13.57960		28.01	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	213.59500	0.21360	262.38440	0.26238	213.595	27.79	0.38	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	2.19100	0.00219	1.74820	0.00175	2.191	51.37	0.01	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.71670	13.71670	13.59050	13.59050		25.23	0.00	0.00	0	916.00
\$ / R	On 29/12/2017	Any day expiry			13.72100	13.72100	13.59480	13.59480		24.57	0.00	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 29/12/2017	Any day expiry	14.50	Call	101.15160	0.10115	75.45650	0.07546	101.152	26.50	0.21	0.00	0	150.00
\$ / R	On 29/12/2017	Any day expiry	14.80	Call	60.61630	0.06062	43.95680	0.04396	60.616	27.14	0.14	0.00	0	200.00
\$ / R	On 02/01/2018	Any day expiry			13.72950	13.72950	13.60350	13.60350		23.32	0.00	0.00	0	0.00
\$ / R	On 04/01/2018	Any day expiry			13.73380	13.73380	13.60790	13.60790		22.90	0.00	0.00	0	677.00
\$ / R	On 08/01/2018	Any day expiry			13.74230	13.74230	13.61660	13.61660		22.03	0.00	0.00	0	0.00
\$ / R	On 08/01/2018	Any day expiry	12.50	Put	20.72610	0.02073	27.55800	0.02756	20.726	20.60	0.06	0.00	0	20,000.00
\$ / R	On 08/01/2018	Any day expiry	13.25	Put	150.76770	0.15077	184.58590	0.18459	150.768	21.46	0.27	0.00	0	20,000.00
\$ / R	On 09/01/2018	Any day expiry			13.74440	13.74440	13.61870	13.61870		21.89	0.00	0.00	0	200.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	137.72710	0.13773	169.59130	0.16959	137.727	21.26	0.25	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	89.41290	0.08941	67.75810	0.06776	89.413	24.17	0.17	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	74.82630	0.07483	56.22200	0.05622	74.826	24.43	0.15	0.00	0	1,000.00
\$ / R	On 10/01/2018	Any day expiry			13.74650	13.74650	13.62090	13.62090		21.75	0.00	0.00	0	500.00
\$ / R	On 12/01/2018	Any day expiry			13.75080	13.75080	13.62520	13.62520		21.50	0.00	0.00	0	241.00
\$ / R	On 15/01/2018	Any day expiry			13.75700	13.75700	13.63160	13.63160		20.97	0.00	0.00	0	574.00
\$ / R	On 15/01/2018	Any day expiry	14.12	Call	240.75600	0.24076	195.66150	0.19566	240.756	21.80	0.37	0.00	0	50,000.00
\$ / R	On 16/01/2018	Any day expiry			13.75910	13.75910	13.63380	13.63380		20.87	0.00	0.00	0	500.00
\$ / R	On 18/01/2018	Any day expiry			13.76330	13.76330	13.63810	13.63810		20.69	0.00	0.00	0	241.00
\$ / R	On 18/01/2018	Any day expiry	13.90	Put	465.44550	0.46545	535.41280	0.53541	465.446	21.02	0.54	0.00	0	20,000.00
\$ / R	On 19/01/2018	Any day expiry			13.76540	13.76540	13.64020	13.64020		20.61	0.00	0.00	0	0.00
\$ / R	On 19/01/2018	Any day expiry	13.75	Put	380.46240	0.38046	443.03880	0.44304	380.462	20.61	0.48	0.00	0	18,000.00
\$ / R	On 25/01/2018	Any day expiry			13.77800	13.77800	13.65310	13.65310		20.02	0.00	0.00	0	70.00
\$ / R	On 31/01/2018	Any day expiry			13.79060	13.79060	13.66600	13.66600		19.64	0.00	0.00	0	2,430.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	184.86720	0.18487	223.13190	0.22313	184.867	19.02	0.28	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	191.48860	0.19149	230.59320	0.23059	191.489	19.04	0.29	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	201.70910	0.20171	242.08250	0.24208	201.709	19.08	0.30	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	238.31400	0.23831	282.97300	0.28297	238.314	19.19	0.34	0.00	0	168,000.00
\$ / R	On 01/02/2018	Any day expiry			13.79270	13.79270	13.66820	13.66820		19.59	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	12.57	Put	45.19510	0.04520	58.91190	0.05891	45.195	18.50	0.09	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	13.04	Put	126.35560	0.12636	155.85220	0.15585	126.356	18.77	0.21	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	155.58960	0.15559	189.93050	0.18993	155.590	18.86	0.25	0.00	0	3,496.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	83.58880	0.08359	65.36020	0.06536	83.589	22.42	0.14	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	55.00730	0.05501	42.57480	0.04257	55.007	22.61	0.10	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.79	Call	37.22700	0.03723	28.62660	0.02863	37.227	22.78	0.07	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	15.88	Call	32.59740	0.03260	25.02790	0.02503	32.597	22.84	0.06	0.00	0	773.00
\$ / R	On 06/02/2018	Any day expiry			13.80320	13.80320	13.67900	13.67900		19.25	0.00	0.00	0	0.00
\$ / R	On 06/02/2018	Any day expiry	13.20	Put	176.50960	0.17651	213.14230	0.21314	176.510	18.60	0.27	0.00	0	35,000.00
\$ / R	On 06/02/2018	Any day expiry	13.80	Put	431.58060	0.43158	496.52020	0.49652	431.581	19.25	0.48	0.00	0	35,000.00
\$ / R	On 08/02/2018	Any day expiry			13.80740	13.80740	13.68330	13.68330		19.17	0.00	0.00	0	0.00
\$ / R	On 08/02/2018	Any day expiry	13.16	Put	167.39340	0.16739	202.83930	0.20284	167.393	18.48	0.25	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	13.86	Put	468.86860	0.46887	536.83700	0.53684	468.869	19.29	0.50	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	15.05	Call	116.36910	0.11637	96.80870	0.09681	116.369	21.62	0.18	0.00	0	1,880.00
\$ / R	On 12/02/2018	Any day expiry			13.81580	13.81580	13.69180	13.69180		18.97	0.00	0.00	0	0.00
\$ / R	On 12/02/2018	Any day expiry	13.75	Put	413.32310	0.41332	474.94080	0.47494	413.323	18.91	0.46	0.00	0	20,000.00
\$ / R	On 12/02/2018	Any day expiry	13.90	Put	497.05190	0.49705	566.05700	0.56606	497.052	19.16	0.51	0.00	0	20,000.00

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\$ / R	On 13/02/2018	Any day expiry		13.81790	13.81790		13.69390	13.69390		18.95	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry		13.82230	13.82230		13.69810	13.69810		18.91	0.00	0.00	0	10.00
\$ / R	On 16/02/2018	Any day expiry		13.82450	13.82450		13.70030	13.70030		18.90	0.00	0.00	0	0.00
\$ / R	On 16/02/2018	Any day expiry	14.20	Put	695.20450	0.69520	775.04580	0.77505	695.204	19.66	0.60	0.00	0	20,000.00
\$ / R	On 28/02/2018	Any day expiry		13.85090	13.85090		13.72570	13.72570		18.59	0.00	0.00	0	1,000.00
\$ / R	On 28/02/2018	Any day expiry	14.18	Put	692.96650	0.69297	770.65520	0.77066	692.966	19.20	0.58	0.00	0	90,000.00
\$ / R	On 01/03/2018	Any day expiry		13.85310	13.85310		13.72790	13.72790		18.58	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry		13.85530	13.85530		13.73000	13.73000		18.57	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry	13.40	Put	280.05030	0.28005	325.51730	0.32552	280.050	18.05	0.33	0.00	0	100,000.00
\$ / R	On 15/03/2018	Any day expiry		13.88380	13.88380		13.75770	13.75770		18.30	0.00	0.00	0	3,716.00
\$ / R	On 19/03/2018	Foreign Exchange Future		13.89240	13.89240		13.76630	13.76630		18.27	0.00	31,410,716.40	2,261	222,811.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	35.74250	0.03574	41.27960	0.04128	35.743	18.33	0.06	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	59.04830	0.05905	68.06130	0.06806	59.048	17.46	0.09	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	62.37170	0.06237	71.88630	0.07189	62.372	17.36	0.10	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	71.45800	0.07146	86.74180	0.08674	71.458	17.12	0.11	0.00	0	26,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.57	Put	81.53760	0.08154	98.44530	0.09845	81.538	17.15	0.13	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.82	Put	126.51900	0.12652	149.96330	0.14996	126.519	17.25	0.18	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	153.59520	0.15360	180.58160	0.18058	153.595	17.31	0.21	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	168.58160	0.16858	197.42700	0.19743	168.582	17.33	0.22	0.00	0	104,866.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	232.67780	0.23268	271.63740	0.27164	232.678	17.44	0.28	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	243.06220	0.24306	283.08610	0.28309	243.062	17.48	0.29	0.00	0	2,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	291.40790	0.29141	336.08740	0.33609	291.408	17.64	0.33	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	299.32820	0.29933	344.73010	0.34473	299.328	17.66	0.33	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	733.28220	0.73328	656.19550	0.65620	733.282	17.78	0.64	0.00	0	40,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	340.88220	0.34088	389.89550	0.38990	340.882	17.78	0.36	0.00	0	17,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	385.66260	0.38566	438.28410	0.43828	385.663	17.90	0.39	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.70	Call	626.03870	0.62604	556.14540	0.55615	626.039	18.02	0.58	1,199,461.64	150	25,150.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.72	Call	616.01100	0.61601	546.83200	0.54683	616.011	18.05	0.57	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.72	Put	443.61100	0.44361	500.53200	0.50053	443.611	18.05	0.43	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.74	Put	453.71160	0.45371	511.34180	0.51134	453.712	18.07	0.44	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	596.33700	0.59634	528.74600	0.52875	596.337	18.10	0.56	0.00	0	4,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.79	Call	581.90660	0.58191	0.00000	0.00000	581.907	18.13	0.55	45,480,445.64	6,000	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.84	Put	506.07300	0.50607	568.74360	0.56874	506.073	18.19	0.47	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.89	Put	533.39950	0.53340	598.65000	0.59865	533.399	18.26	0.48	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.89	Call	535.79950	0.53580	474.95000	0.47495	535.799	18.26	0.52	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	544.69030	0.54469	610.81500	0.61081	544.690	18.28	0.49	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Call	518.65250	0.51865	459.39810	0.45940	518.653	18.32	0.51	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Put	556.25250	0.55625	623.09810	0.62310	556.253	18.32	0.49	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.95	Put	567.93020	0.56793	635.49220	0.63549	567.930	18.35	0.50	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.98	Put	585.67110	0.58567	654.29630	0.65430	585.671	18.41	0.51	0.00	0	200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	490.04380	0.49004	433.27350	0.43327	490.044	18.44	0.49	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.02	Call	482.12880	0.48213	426.05810	0.42606	482.129	18.47	0.48	0.00	0	55.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05	Put	628.07440	0.62807	699.14040	0.69914	628.074	18.53	0.53	0.00	0	500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.07	Call	462.84560	0.46285	408.49540	0.40850	462.846	18.56	0.47	0.00	0	100.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/03/2018	Foreign Exchange Future	14.12	Call	444.25640	0.44426	391.59930	0.39160	444.256	18.65	0.45	0.00	0	4,951.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.16	Put	697.47470	0.69747	772.24760	0.77225	697.475	18.72	0.56	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	710.44580	0.71045	785.87240	0.78587	710.446	18.75	0.56	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Put	723.52230	0.72352	799.59990	0.79960	723.522	18.79	0.57	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Call	415.92230	0.41592	365.89990	0.36590	415.922	18.79	0.43	0.00	0	36.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.22	Put	736.70320	0.73670	813.42330	0.81342	736.703	18.82	0.57	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.25	Call	399.06490	0.39906	350.64220	0.35064	399.065	18.87	0.42	0.00	0	4,167.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.44	Call	340.64990	0.34065	297.97150	0.29797	340.650	19.20	0.37	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	337.80840	0.33781	295.42080	0.29542	337.808	19.22	0.37	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	924.27770	0.92428	1,009.23520	1.00924	924.278	19.29	0.64	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	931.55040	0.93155	1,016.81430	1.01681	931.550	19.30	0.64	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Call	323.95040	0.32395	283.11430	0.28311	323.950	19.30	0.36	0.00	0	490.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	946.15830	0.94616	1,032.03550	1.03204	946.158	19.34	0.65	0.00	0	850.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.57	Call	305.46010	0.30546	266.73050	0.26673	305.460	19.43	0.34	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.60	Call	297.85010	0.29785	259.99750	0.26000	297.850	19.48	0.33	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	262.77490	0.26277	228.80290	0.22880	262.775	19.75	0.30	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	239.69720	0.23970	208.35450	0.20835	239.697	19.95	0.28	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	231.82250	0.23182	201.38690	0.20139	231.823	20.02	0.27	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	229.89450	0.22989	199.68480	0.19968	229.895	20.04	0.27	0.00	0	18,718.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.95	Call	222.34390	0.22234	193.01440	0.19301	222.344	20.11	0.26	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	213.26200	0.21326	185.00030	0.18500	213.262	20.20	0.25	0.00	0	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	194.59390	0.19459	168.56200	0.16856	194.594	20.40	0.23	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	171.82480	0.17182	147.74510	0.14775	171.825	20.67	0.21	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	144.53140	0.14453	123.62670	0.12363	144.531	20.97	0.18	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	139.56430	0.13956	119.30140	0.11930	139.564	21.02	0.18	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	131.28340	0.13128	112.10090	0.11210	131.283	21.12	0.17	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	118.22560	0.11823	100.77360	0.10077	118.226	21.29	0.15	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	90.30120	0.09030	76.65880	0.07666	90.301	21.73	0.12	0.00	0	3,276.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	78.65650	0.07866	66.65050	0.06665	78.656	21.96	0.11	0.00	0	225,000.00
\$ / R	On 29/03/2018	Any day expiry			13.91390	13.91390	13.78770	13.78770		18.14	0.00	0.00	0	1,199.00
\$ / R	On 24/04/2018	Any day expiry			13.96990	13.96990	13.84340	13.84340		17.87	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			13.97210	13.97210	13.84550	13.84550		17.86	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,327.21950	1.32722	1,419.71560	1.41972	1,327.220	19.53	0.70	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	168.60670	0.16861	147.40440	0.14740	168.607	20.73	0.18	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			13.98290	13.98290	13.85620	13.85620		17.79	0.00	0.00	0	110.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	525.43820	0.52544	582.07020	0.58207	525.438	17.61	0.43	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	265.45580	0.26546	235.18170	0.23518	265.456	19.82	0.27	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	196.48510	0.19649	172.48820	0.17249	196.485	20.43	0.21	0.00	0	500.00
\$ / R	On 09/05/2018	Any day expiry			14.00230	14.00230	13.87550	13.87550		17.77	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	150.23120	0.15023	172.02530	0.17203	150.231	16.62	0.18	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	564.30920	0.56431	622.36690	0.62237	564.309	17.60	0.44	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	217.67630	0.21768	191.99080	0.19199	217.676	20.26	0.22	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			14.00660	14.00660	13.87980	13.87980		17.77	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			14.01300	14.01300	13.88620	13.88620		17.71	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	155.73790	0.15574	177.74350	0.17774	155.738	16.58	0.18	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	960.86320	0.96086	1,038.64570	1.03865	960.863	18.46	0.59	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	207.71430	0.20771	183.34670	0.18335	207.714	20.34	0.21	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			14.01520	14.01520	13.88830	13.88830		17.72	0.00	0.00	0	0.00
\$ / R	On 31/05/2018	Any day expiry			14.04970	14.04970	13.92260	13.92260		17.67	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	549.97480	0.54997	604.63170	0.60463	549.975	17.36	0.42	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	294.36240	0.29436	262.42710	0.26243	294.362	19.74	0.27	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	220.23260	0.22023	195.43070	0.19543	220.233	20.30	0.21	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.08880	14.08880	13.96130	13.96130		17.56	0.00	14,088,800.00	1,000	119,562.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	13.69380	0.01369	14.75900	0.01476	13.694	17.15	0.02	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	27.09520	0.02710	32.17530	0.03218	27.095	16.35	0.04	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	63.18210	0.06318	72.73840	0.07274	63.182	16.35	0.08	0.00	0	137,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	91.89570	0.09190	104.47590	0.10448	91.896	16.35	0.11	0.00	0	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	113.43530	0.11344	128.09820	0.12810	113.435	16.35	0.13	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	179.82020	0.17982	202.38050	0.20238	179.820	16.41	0.19	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	233.47970	0.23348	261.10400	0.26110	233.480	16.52	0.23	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	244.81080	0.24481	273.45190	0.27345	244.811	16.54	0.23	49,553,004.72	15,200	30,358.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	259.48230	0.25948	289.41870	0.28942	259.482	16.56	0.24	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	297.06050	0.29706	330.18300	0.33018	297.060	16.63	0.27	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	313.71380	0.31371	348.19540	0.34820	313.714	16.65	0.28	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	341.59210	0.34159	379.54610	0.37955	341.592	16.69	0.30	0.00	0	2,050.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	404.70250	0.40470	448.66360	0.44866	404.703	16.85	0.33	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	413.20180	0.41320	457.76450	0.45776	413.202	16.88	0.34	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	484.82600	0.48483	534.22880	0.53423	484.826	17.07	0.37	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	537.77390	0.53777	590.49010	0.59049	537.774	17.20	0.40	0.00	0	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	562.82370	0.56282	617.03970	0.61704	562.824	17.26	0.41	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	567.90240	0.56790	622.42240	0.62242	567.902	17.27	0.41	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	578.14020	0.57814	633.25530	0.63326	578.140	17.30	0.42	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	583.29510	0.58330	638.70930	0.63871	583.295	17.31	0.42	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	614.72650	0.61473	671.91980	0.67192	614.727	17.38	0.43	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	668.99270	0.66899	729.48270	0.72948	668.993	17.50	0.45	0.00	0	6,130.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	725.90510	0.72591	789.66640	0.78967	725.905	17.63	0.48	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	815.95630	0.81596	883.99060	0.88399	815.956	17.83	0.51	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	555.41010	0.55541	0.00000	0.00000	555.410	18.22	0.43	46,141,568.17	7,600	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	499.48100	0.49948	452.37630	0.45238	499.481	18.46	0.40	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	471.25410	0.47125	426.73820	0.42674	471.254	18.61	0.38	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	396.82320	0.39682	358.73700	0.35874	396.823	19.07	0.33	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	390.10190	0.39010	352.61330	0.35261	390.102	19.12	0.33	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	331.18320	0.33118	298.03910	0.29804	331.183	19.56	0.28	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	312.22660	0.31223	280.52180	0.28052	312.227	19.68	0.27	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	267.51520	0.26752	239.83420	0.23983	267.515	19.99	0.24	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	215.15960	0.21516	192.38240	0.19238	215.160	20.42	0.20	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	189.32850	0.18933	169.05430	0.16905	189.328	20.68	0.18	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	186.07410	0.18607	166.12010	0.16612	186.074	20.72	0.17	0.00	0	300.00

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	16.49	Call	177.69400	0.17769	158.56490	0.15856	177.694	20.81	0.17	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	174.65740	0.17466	155.83030	0.15583	174.657	20.85	0.16	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	162.14620	0.16215	144.56920	0.14457	162.146	21.00	0.15	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	139.99920	0.14000	125.66170	0.12566	139.999	21.35	0.14	0.00	0	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	134.77820	0.13478	120.93790	0.12094	134.778	21.49	0.13	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	122.23480	0.12223	109.59860	0.10960	122.235	21.84	0.12	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.28	Call	118.39840	0.11840	106.13250	0.10613	118.398	21.96	0.12	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	113.19360	0.11319	101.43130	0.10143	113.194	22.13	0.11	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			14.11300	14.11300	13.98510	13.98510		17.60	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	571.26150	0.57126	625.75700	0.62576	571.262	17.24	0.41	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	319.01700	0.31902	287.87930	0.28788	319.017	19.73	0.27	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	242.74340	0.24274	218.30830	0.21831	242.743	20.29	0.21	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			14.11960	14.11960	13.99160	13.99160		17.57	0.00	0.00	0	100.00
\$ / R	On 20/07/2018	Any day expiry			14.15910	14.15910	14.03050	14.03050		17.57	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			14.16790	14.16790	14.03920	14.03920		17.55	0.00	0.00	0	0.00
\$ / R	On 24/07/2018	Any day expiry	14.19	Put	798.94420	0.79894	864.65180	0.86465	798.944	17.60	0.48	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	959.01630	0.95902	1,031.51270	1.03151	959.016	17.93	0.53	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.72	Call	349.28810	0.34929	317.72760	0.31773	349.288	19.64	0.28	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	310.84790	0.31085	282.44740	0.28245	310.848	19.88	0.25	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			14.17010	14.17010	14.04140	14.04140		17.55	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			14.18330	14.18330	14.05430	14.05430		17.52	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	590.42510	0.59043	645.03430	0.64503	590.425	17.10	0.39	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	344.45270	0.34445	313.86850	0.31387	344.453	19.70	0.27	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	266.34810	0.26635	242.23060	0.24223	266.348	20.26	0.22	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			14.19870	14.19870	14.06950	14.06950		17.56	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	116.52990	0.11653	134.55790	0.13456	116.530	15.80	0.12	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	624.38870	0.62439	681.13040	0.68113	624.389	17.14	0.40	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	298.22770	0.29823	271.83540	0.27184	298.228	20.05	0.24	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			14.21190	14.21190	14.08240	14.08240		17.53	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			14.25150	14.25150	14.12140	14.12140		17.54	0.00	0.00	0	1,336.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	606.92270	0.60692	661.40110	0.66140	606.923	17.00	0.38	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	362.54670	0.36255	331.64270	0.33164	362.547	19.76	0.27	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	283.84640	0.28385	259.67820	0.25968	283.846	20.32	0.22	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.28910	14.28910	14.15830	14.15830		17.48	0.00	0.00	0	3,287.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	16.54560	0.01655	17.11020	0.01711	16.546	15.25	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	190.11330	0.19011	216.24490	0.21624	190.113	15.85	0.17	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	200.54440	0.20054	227.55940	0.22756	200.544	15.91	0.17	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	258.09180	0.25809	285.95620	0.28596	258.092	16.24	0.21	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.36	Put	422.88760	0.42289	462.81310	0.46281	422.888	16.54	0.30	0.00	0	2,179.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	1,181.98860	1.18199	1,101.39280	1.10139	1,181.989	16.77	0.65	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.73	Put	580.57060	0.58057	632.88110	0.63288	580.571	16.86	0.37	0.00	0	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	407.45020	0.40745	374.40480	0.37440	407.450	19.55	0.29	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	394.59840	0.39460	362.51760	0.36252	394.598	19.63	0.28	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.08	Call	387.45660	0.38746	355.91090	0.35591	387.457	19.67	0.28	0.00	0	2,179.00

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 17/09/2018	Foreign Exchange Future	16.14	Call	377.00480	0.37700	346.24790	0.34625	377.005	19.73	0.27	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	17.02	Call	255.01310	0.25501	234.11390	0.23411	255.013	20.66	0.19	0.00	0	2,500.00
\$ / R	On 28/09/2018	Any day expiry			14.31370	14.31370	14.18240	14.18240		17.52	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	620.03490	0.62003	674.19520	0.67420	620.035	16.93	0.38	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	378.70770	0.37871	348.49890	0.34850	378.708	19.80	0.27	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	298.08130	0.29808	274.06620	0.27407	298.081	20.37	0.22	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			14.37410	14.37410	14.24150	14.24150		17.49	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			14.38310	14.38310	14.25030	14.25030		17.47	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			14.38750	14.38750	14.25460	14.25460		17.53	0.00	0.00	0	0.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	632.64930	0.63265	687.63430	0.68763	632.649	16.83	0.37	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	399.17080	0.39917	369.87440	0.36987	399.171	19.83	0.27	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	319.84860	0.31985	296.60910	0.29661	319.849	20.38	0.22	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			14.39870	14.39870	14.26560	14.26560		17.51	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	67.13290	0.06713	78.44070	0.07844	67.133	14.35	0.07	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	663.69790	0.66370	720.19510	0.72020	663.698	16.88	0.38	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	355.33110	0.35533	329.65760	0.32966	355.331	20.13	0.24	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			14.41660	14.41660	14.28310	14.28310		17.49	0.00	0.00	0	70.00
\$ / R	On 30/11/2018	Any day expiry			14.45460	14.45460	14.32030	14.32030		17.51	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	643.54770	0.64355	698.82070	0.69882	643.548	16.77	0.36	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	412.68620	0.41269	384.33650	0.38434	412.686	19.90	0.26	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	328.69020	0.32869	308.72930	0.30873	328.690	20.50	0.22	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.48640	14.48640	14.35170	14.35170		17.51	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry			14.52720	14.52720	14.39180	14.39180		17.64	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	656.87230	0.65687	711.60860	0.71161	656.872	16.79	0.35	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	434.77820	0.43478	406.63790	0.40664	434.778	20.10	0.26	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	349.97550	0.34998	330.01290	0.33001	349.976	20.78	0.22	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			14.63290	14.63290	14.49570	14.49570		17.83	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.71210	14.71210	14.57370	14.57370		17.91	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.92340	14.92340	14.78160	14.78160		18.17	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future			15.36110	15.36110	15.21290	15.21290		18.34	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	656.90790	0.65691	627.00470	0.62700	656.908	22.77	0.26	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.87270	15.87270	15.70780	15.70780		18.91	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			16.00200	16.00200	15.83280	15.83280		19.01	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			16.13700	16.13700	15.96340	15.96340		19.10	0.00	0.00	0	0.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.69750	13.69750	13.57100	13.57100		25.10	0.00	136,975.00	10	591.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.89240	13.89240	13.76630	13.76630		18.27	0.00	0.00	0	143.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			14.08880	14.08880	13.96130	13.96130		17.56	0.00	0.00	0	83.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			14.28910	14.28910	14.15830	14.15830		17.48	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	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.92340	14.92340	14.78160	14.78160		18.17	0.00	0.00	0	0.00
£ / R	On 15/12/2017	Any day expiry			18.36930	18.36930	18.13770	18.13770		21.36	0.00	0.00	0	10.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.37900	18.37900	18.14830	18.14830		21.26	0.00	14,427,515.00	785	210,982.00



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	18.20	Call	368.10480		0.36810		241.19600	0.24120	368.105	21.25	0.61	8,900,969.04	800	400.00
£ / R	On 18/12/2017	Foreign Exchange Future	19.80	Call	19.82130		0.01982		13.36540	0.01337	19.821	26.59	0.06	813,412.08	800	800.00
£ / R	On 31/01/2018	Any day expiry			18.54220		18.54220		18.31210	18.31210		20.35	0.00	0.00	0	10.00
£ / R	On 01/03/2018	Any day expiry			18.64260		18.64260		18.41110	18.41110		19.26	0.00	0.00	0	17.00
£ / R	On 15/03/2018	Any day expiry			18.69210		18.69210		18.45970	18.45970		19.00	0.00	0.00	0	38.00
£ / R	On 19/03/2018	Foreign Exchange Future			18.70660		18.70660		18.47400	18.47400		18.90	0.00	0.00	0	13,065.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	156.63700		0.15664		192.11040	0.19211	156.637	18.73	0.15	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	19.00	Call	623.62430		0.62362		522.64040	0.52264	623.624	19.16	0.46	0.00	0	1,500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	300.21760		0.30022		244.96660	0.24497	300.218	20.20	0.26	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future			19.03150		19.03150		18.79530	18.79530		18.26	0.00	133,220.50	7	4,422.00
£ / R	On 17/09/2018	Foreign Exchange Future			19.36450		19.36450		19.12210	19.12210		17.88	0.00	0.00	0	3,576.00
£ / R	On 14/06/2019	Foreign Exchange Future			20.13910		20.13910		19.88010	19.88010		17.72	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12164		0.12164		0.12091	0.12091		33.42	0.00	0.00	0	195.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12404		0.12404		0.12331	0.12331		21.44	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.12649		0.12649		0.12574	0.12574		23.25	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.12905		0.12905		0.12826	0.12826			0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.14140		0.14140		0.14044	0.14044		22.02	0.00	0.00	0	0.00
€ / R	On 15/12/2017	Any day expiry			16.15150		16.15150		15.99930	15.99930		19.60	0.00	0.00	0	3.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.16120		16.16120		16.00990	16.00990		22.94	0.00	36,992,986.80	2,289	104,092.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	1.05030		0.00105		2.47500	0.00248	1.050	31.32	0.00	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	165.46350		0.16546		138.32040	0.13832	165.463	23.45	0.37	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			16.19310		16.19310		16.04000	16.04000		23.37	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry			16.32940		16.32940		16.17790	16.17790		18.45	0.00	0.00	0	30.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	232.85380		0.23285		288.26050	0.28826	232.854	18.04	0.31	0.00	0	193,000.00
€ / R	On 28/02/2018	Any day expiry			16.42780		16.42780		16.27540	16.27540		17.77	0.00	0.00	0	0.00
€ / R	On 28/02/2018	Any day expiry	16.41	Put	545.07600		0.54508		625.88880	0.62589	545.076	17.74	0.48	0.00	0	114,748.00
€ / R	On 15/03/2018	Any day expiry			16.48190		16.48190		16.32870	16.32870		17.53	0.00	0.00	0	63.00
€ / R	On 19/03/2018	Foreign Exchange Future			16.49660		16.49660		16.34330	16.34330		17.48	0.00	478,401.40	29	45,992.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	106.49080		0.10649		129.05660	0.12906	106.491	16.66	0.14	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	114.88980		0.11489		138.84580	0.13885	114.890	16.67	0.15	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.39	Put	550.80900		0.55081		626.41370	0.62641	550.809	17.38	0.45	0.00	0	174,600.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	606.19760		0.60620		534.72840	0.53473	606.198	17.48	0.52	0.00	0	643.00
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	420.05110		0.42005		366.87230	0.36687	420.051	18.14	0.40	0.00	0	620.00
€ / R	On 29/03/2018	Any day expiry			16.53340		16.53340		16.37980	16.37980		17.38	0.00	0.00	0	3.00
€ / R	On 18/06/2018	Foreign Exchange Future			16.83010		16.83010		16.67400	16.67400		16.82	0.00	0.00	0	1,046.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	35.44460		0.03544		44.23390	0.04423	35.445	16.58	0.04	0.00	0	54,507.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	47.03350		0.04703		57.55390	0.05755	47.034	16.45	0.05	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	198.50640		0.19851		230.05810	0.23006	198.506	15.78	0.18	0.00	0	54,507.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	613.13950		0.61314		684.22480	0.68422	613.139	16.44	0.40	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	326.81500		0.32681		294.12830	0.29413	326.815	18.85	0.25	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	122.27500		0.12227		111.42250	0.11142	122.275	20.79	0.11	0.00	0	54,507.00
€ / R	On 17/09/2018	Foreign Exchange Future			17.17770		17.17770		17.01600	17.01600		16.63	0.00	0.00	0	5,142.00

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 17/09/2018	Foreign Exchange Future	14.25	Put	76.49910		0.07650		89.34950	0.08935	76.499	15.13	0.07	0.00	0	41,516.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.00	Put	446.97700		0.44698		496.10310	0.49610	446.977	15.75	0.28	0.00	0	41,516.00
€ / R	On 17/09/2018	Foreign Exchange Future	21.63	Call	208.62500		0.20863		197.76070	0.19776	208.625	21.82	0.14	0.00	0	41,516.00
€ / R	On 14/12/2018	Foreign Exchange Future			17.52300		17.52300		17.35510	17.35510		16.61	0.00	0.00	0	1,928.00
€ / R	On 14/06/2019	Foreign Exchange Future			18.30430		18.30430		18.12640	18.12640		17.26	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			98.54837		98.54837		98.24549	98.24549			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			95.66932		95.66932		95.36555	95.36555			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			94.49310		94.49310		94.19505	94.19505			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			96.65119		96.65119		96.36247	96.36247			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			100.38854		100.38854		100.10495	100.10495			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			99.03695		99.03695		98.73920	98.73920			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			101.10104		101.10104		100.78663	100.78663			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			104.76894		104.76894		104.44609	104.44609			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.75947		99.75947		99.75947	99.75947			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.72644		99.72644		99.72652	99.72652			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.94466		99.94466		99.94014	99.94014			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			100.20531		100.20531		100.19382	100.19382			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.79700		99.79700		99.79700	99.79700			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.00905		99.00905		99.00879	99.00879			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.63260		98.63260		98.62919	98.62919			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.67372		98.67372		98.66202	98.66202			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.19000		99.19000		99.17000	99.17000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.71099		99.71099		99.68384	99.68384			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			100.25524		100.25524		100.21759	100.21759			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			100.81478		100.81478		100.76725	100.76725			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			97.75369		97.75369		97.64642	97.64642			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			97.12357		97.12357		96.98952	96.98952			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			96.46973		96.46973		96.30404	96.30404			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			96.79002		96.79002		96.59189	96.59189			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			99.08794		99.08794		98.86983	98.86983			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap			99.32788		99.32788		99.09917	99.09917			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap			100.61738		100.61738		100.38194	100.38194			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap			102.88886		102.88886		102.65111	102.65111			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future			554.25900		554.25900		555.58000	555.58000			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future			564.60100		564.60100		565.95200	565.95200			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future			632.11300		632.11300		634.58800	634.58800			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future			643.90800		643.90800		646.43500	646.43500			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
ALBI	On 01/02/2018	Index Future	569.52400		569.52400		572.19300	572.19300			0.00	0.00	0	760.00
ALBI	On 03/05/2018	Index Future	580.15100		580.15100		582.87500	582.87500			0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.30050		10.30050		10.27220	10.27220		18.05	0.00	515,025.00	50	14,417.00
AU\$ / R	On 27/12/2017	Any day expiry	10.31470		10.31470		10.28660	10.28660		19.59	0.00	0.00	0	0.00
AU\$ / R	On 15/01/2018	Any day expiry	10.34430		10.34430		10.31710	10.31710		19.05	0.00	0.00	0	5.00
AU\$ / R	On 28/02/2018	Any day expiry	10.41280		10.41280		10.38620	10.38620		16.71	0.00	0.00	0	46.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.44320		10.44320		10.41610	10.41610		16.38	0.00	0.00	0	656.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.58950		10.58950		10.56200	10.56200		15.74	0.00	0.00	0	5,012.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	10.74090		10.74090		10.71150	10.71150		15.43	0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.88950		10.88950		10.85800	10.85800		15.25	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.22060		11.22060		11.18550	11.18550		15.06	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.65560		10.65560		10.72070	10.72070		18.22	0.00	0.00	0	1,050.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	10.82210		10.82210		10.88950	10.88950		16.54	0.00	0.00	0	350.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	10.98700		10.98700		11.05530	11.05530		16.64	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	13.81670		13.81670		13.71910	13.71910		18.14	0.00	0.00	0	1,502.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.11910		14.11910		14.02200	14.02200		17.16	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	14.42050		14.42050		14.32310	14.32310		16.55	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future	14.73320		14.73320		14.63020	14.63020		16.55	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	16.07630		16.07630		15.95420	15.95420		16.74	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	2.06820		2.06820		2.04990	2.04990		19.04	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	2.08360		2.08360		2.06490	2.06490		17.45	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	2.10000		2.10000		2.08110	2.08110		17.02	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	2.11800		2.11800		2.09860	2.09860		17.02	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.17700		2.17700		2.15640	2.15640		17.07	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future	2.17860		2.17860		2.15760	2.15760		19.81	0.00	0.00	0	550.00
DKK / R	On 19/03/2018	Foreign Exchange Future	2.22300		2.22300		2.20200	2.20200		18.79	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.26900		2.26900		2.24750	2.24750		17.74	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.31640		2.31640		2.29430	2.29430		17.74	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.59100		2.59100		2.56530	2.56530		18.10	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

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
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	11.25340	75.65677		11.18825	76.03240				0.00	0.00	0	9,466.00
ES33	On 03/05/2018	Bond Future	11.36942	73.27684		11.30179	73.66026				0.00	0.00	0	0.00
ES33	On 02/08/2018	Bond Future	11.48443	74.66531		11.41451	75.05514				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	11.50634	78.01197		11.43604	78.46376				0.00	0.00	0	7,957.00
ES42	On 03/05/2018	Bond Future	11.62475	75.20626		11.55170	75.66726				0.00	0.00	0	0.00
ES42	On 02/08/2018	Bond Future	11.74013	76.63117		11.66455	77.10009				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	567.79100	567.79100		570.48100	570.48100				0.00	0.00	0	781.00
GOVI	On 03/05/2018	GOVI	578.38500	578.38500		581.13100	581.13100				0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.75480	1.75480		1.73730	1.73730			19.78	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.78200	1.78200		1.76410	1.76410			17.81	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.80920	1.80920		1.79110	1.79110			17.42	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.83700	1.83700		1.81830	1.81830				0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	2.01280	2.01280		1.98970	1.98970			18.42	0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future	128.40320	128.40320		128.39956	128.39956				0.00	0.00	0	1,070.00
I2025	On 03/05/2018	Bond Future	130.80805	130.80805		130.80635	130.80635				0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future	133.26939	133.26939		133.26556	133.26556				0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 01/02/2018	Bond Future	99.40898	99.40898		99.40605	99.40605				0.00	0.00	0	1,370.00
I2029	On 03/05/2018	Bond Future	100.25268	100.25268		100.25132	100.25132				0.00	0.00	0	0.00
I2029	On 02/08/2018	Bond Future	102.17321	102.17321		102.17013	102.17013				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	102.50581	102.50581		102.50242	102.50242				0.00	0.00	0	5,283.00
I2033	On 03/05/2018	Bond Future	103.33704	103.33704		103.33521	103.33521				0.00	0.00	0	0.00
I2033	On 02/08/2018	Bond Future	105.31658	105.31658		105.31313	105.31313				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	123.24625	123.24625		123.24236	123.24236				0.00	0.00	0	19,043.00
I2038	On 03/05/2018	Bond Future	125.55459	125.55459		125.55245	125.55245				0.00	0.00	0	0.00
I2038	On 02/08/2018	Bond Future	127.90964	127.90964		127.90561	127.90561				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
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	115.52323		115.52323		115.51897	115.51897			0.00	0.00	0	21,177.00
I2046	On 03/05/2018	Bond Future	116.08727		116.08727		116.08457	116.08457			0.00	0.00	0	0.00
I2046	On 02/08/2018	Bond Future	118.31107		118.31107		118.30656	118.30656			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	121.24364		121.24364		121.23918	121.23918			0.00	0.00	0	24,130.00
I2050	On 03/05/2018	Bond Future	123.51462		123.51462		123.51198	123.51198			0.00	0.00	0	0.00
I2050	On 02/08/2018	Bond Future	124.14734		124.14734		124.14276	124.14276			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	245.18200		245.18200		245.17500	245.17500			0.00	0.00	0	877.00
IGOV	On 03/05/2018	Index Future	249.77400		249.77400		249.77000	249.77000			0.00	0.00	0	269.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	7.14000		92.86000		7.14000	92.86000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2018	Jibar Tradeable Future	7.20000		92.80000		7.20000	92.80000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2018	Jibar Tradeable Future	7.26000		92.74000		7.26000	92.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	7.30000		92.70000		7.30000	92.70000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 18/04/2018	Jibar Tradeable Future	7.33000		92.67000		7.33000	92.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	7.40000		92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	7.49000		92.51000		7.49000	92.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future	7.58000		92.42000		7.58000	92.42000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future	7.67000		92.33000		7.67000	92.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future	7.77000		92.23000		7.77000	92.23000			0.00	0.00	0	0.00
KES / R	On 18/12/2017	Foreign Exchange Future	0.13280		0.13280		0.13170	0.13170			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future	0.13240		0.13240		0.13090	0.13090			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future	0.13220		0.13220		0.13080	0.13080			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future	0.13150		0.13150		0.13040	0.13040			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	1.65630		1.65630		1.64400	1.64400		18.78	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future	1.68410		1.68410		1.67190	1.67190		16.76	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future	1.71310		1.71310		1.70070	1.70070		16.31	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future	1.74290		1.74290		1.73000	1.73000			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.84030		1.84030		1.89580	1.89580		15.68	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future	9.37220		9.37220		9.34200	9.34200		18.87	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future	9.49420		9.49420		9.46510	9.46510		17.24	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future	9.62140		9.62140		9.59170	9.59170		16.56	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future	9.75330		9.75330		9.72150	9.72150			0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	10.65000		10.65000		10.60390	10.60390		16.39	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
PULA / R	On 18/12/2017	Foreign Exchange Future			1.32410		1.32410		1.31790	1.31790			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.33860		1.33860		1.33040	1.33040			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.35370		1.35370		1.34760	1.34760			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.37100		1.37100		1.36460	1.36460			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.47390		1.47390		1.46530	1.46530			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.34180		1.34180		1.33730	1.33730			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.34650		1.34650		1.34200	1.34200			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.35080		1.35080		1.34620	1.34620			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.35520		1.35520		1.35060	1.35060			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.17990		1.17990		1.17970	1.17970			0.00	35,397.00	30	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.18750		1.18750		1.18720	1.18720			0.00	53,437.50	45	15.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.19460		1.19460		1.19430	1.19430			0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.20220		1.20220		1.20180	1.20180			0.00	0.00	0	0.00
R186	On 01/02/2018	Bond Future			9.27558		108.62771		9.20451	109.07282		9.63	0.00	58,441,707.98	538	90,939.00
R186	On 01/02/2018	Bond Future	7.75	Call	7.69000		0.00769		11.80000	0.01180	7.690	9.04	0.01	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	202.96000		0.20296		264.06000	0.26406	202.960	9.19	0.11	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	3,810.05000		3.81005		3,476.15000	3.47615	3,810.050	9.34	0.79	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.00	Put	2,638.08000		2.63808		2,367.68000	2.36768	2,638.080	9.48	0.66	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	1,716.96000		1.71696		1,514.99000	1.51499	1,716.960	9.63	0.51	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.65	Put	759.73000		0.75973		653.19000	0.65319	759.730	9.91	0.28	0.00	0	1,950.00
R186	On 03/05/2018	Bond Future			9.35150		110.65456		9.27706	111.10906		10.00	0.00	0.00	0	0.00
R186	On 03/05/2018	Bond Future	9.30	Call	2,660.25000		2.66025		2,900.62000	2.90062	2,660.250	10.03	0.49	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.75	Put	1,827.03000		1.82703		1,678.90000	1.67890	1,827.030	10.34	0.36	0.00	0	3,200.00
R186	On 03/05/2018	Bond Future	10.14	Put	1,152.15000		1.15215		1,050.41000	1.05041	1,152.150	10.61	0.25	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			294.53051		294.53051		294.52237	294.52237			0.00	0.00	0	2,350.00
R197	On 03/05/2018	Bond Future			300.04686		300.04686		300.04328	300.04328			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			232.68152		232.68152		232.67383	232.67383		4.66	0.00	0.00	0	21,522.00
R202	On 03/05/2018	Bond Future			237.03946		237.03946		237.03548	237.03548		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			8.66058		99.72699		8.59391	99.98998		6.05	0.00	0.00	0	60,119.00
R2023	On 03/05/2018	Bond Future			8.72762		97.65791		8.65651	97.92676		6.35	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future	9.19	Put	904.51000		0.90451		824.33000	0.82433	904.510	6.63	0.33	0.00	0	2,500.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
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			9.74060		87.97664		9.66474	88.46307			0.00	21,114,393.60	240	70,699.00
R2030	On 03/05/2018	Bond Future			9.81791		89.61812		9.73916	90.11448			0.00	0.00	0	0.00
R2030	On 02/08/2018	Bond Future			9.89597		87.31037		9.81441	87.81524			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			9.91723		90.36705		9.84658	90.85174		13.57	0.00	106,633,119.00	1,180	45,750.00
R2032	On 01/02/2018	Bond Future	9.20	Call	349.69000		0.34969		438.58000	0.43858	349.690	13.14	0.15	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	470.80000		0.47080		581.13000	0.58113	470.800	13.22	0.19	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	620.50000		0.62050		754.54000	0.75454	620.500	13.29	0.23	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	706.98000		0.70698		853.60000	0.85360	706.980	13.33	0.26	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.99310		87.89607		9.91989	88.39060		14.89	0.00	0.00	0	0.00
R2032	On 02/08/2018	Bond Future			10.06701		89.56151		9.99141	90.06449		14.16	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			10.05860		94.32497		9.99311	94.81733			0.00	0.00	0	56,193.00
R2035	On 03/05/2018	Bond Future			10.13234		91.58458		10.06457	92.08706			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			10.14055		86.43346		10.07506	86.92348		15.91	0.00	0.00	0	53,670.00
R2037	On 01/02/2018	Bond Future	9.88	Call	1,313.03000		1.31303		1,520.98000	1.52098	1,313.030	15.80	0.37	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.32	Put	1,581.73000		1.58173		1,416.24000	1.41624	1,581.730	16.26	0.39	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.72	Put	719.80000		0.71980		633.81000	0.63381	719.800	16.70	0.22	0.00	0	2,000.00
R2037	On 03/05/2018	Bond Future			10.21684		88.04612		10.14911	88.54615		16.70	0.00	0.00	0	0.00
R2037	On 02/08/2018	Bond Future			10.29376		85.45828		10.22390	85.96686		16.65	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			7.60885		101.34239		7.53235	101.40603		0.97	0.00	0.00	0	38,225.00
R204	On 03/05/2018	Bond Future			7.64027		103.23335		7.53035	103.29915		0.77	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			10.23601		89.41578		10.17053	89.93650		16.57	0.00	0.00	0	26,023.00
R2040	On 03/05/2018	Bond Future			10.31292		91.08407		10.24522	91.61534		17.39	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future	9.00	Call	672.72000		0.67272		760.38000	0.76038	672.720	16.52	0.14	0.00	0	1,500.00
R2040	On 03/05/2018	Bond Future	10.00	Call	2,884.98000		2.88498		3,128.72000	3.12872	2,884.980	17.17	0.42	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			10.39052		88.30341		10.32069	88.84384		17.37	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			10.28004		86.35819		10.21456	86.88081		17.31	0.00	0.00	0	22,082.00
R2044	On 03/05/2018	Bond Future			10.35520		87.96949		10.28753	88.50269		18.18	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
R2044	On 02/08/2018	Bond Future		10.43098	85.25499		10.36122	85.79733		18.16	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		10.22535	90.12306		10.15987	90.66022		17.00	0.00	0.00	0	102,706.00
R2048	On 03/05/2018	Bond Future		10.29407	87.36771		10.22645	87.91575		18.76	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		8.13661	98.87151		8.06687	98.99324		2.27	0.00	0.00	0	45,372.00
R207	On 03/05/2018	Bond Future		8.23926	100.71628		8.15778	100.84126		2.17	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		8.38375	97.94122		8.31073	98.13441		3.80	0.00	0.00	0	34,879.00
R208	On 03/05/2018	Bond Future		8.46387	96.36740		8.38345	96.56509		3.85	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		9.98146	71.19927		9.91599	71.61405		16.03	0.00	0.00	0	153,902.00
R209	On 01/02/2018	Bond Future	9.32	Call	379.16000	0.37916	465.37000	0.46537	379.160	15.42	0.17	0.00	0	157.00
R209	On 01/02/2018	Bond Future	9.33	Call	390.56000	0.39056	478.63000	0.47863	390.560	15.43	0.17	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.52	Call	659.82000	0.65982	787.16000	0.78716	659.820	15.60	0.26	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.59	Put	3,322.85000	3.32285	3,051.28000	3.05128	3,322.850	15.66	0.71	0.00	0	377.00
R209	On 01/02/2018	Bond Future	9.75	Call	1,132.94000	1.13294	1,313.99000	1.31399	1,132.940	15.81	0.38	0.00	0	5,000.00
R209	On 01/02/2018	Bond Future	9.85	Put	2,228.42000	2.22842	2,018.69000	2.01869	2,228.420	15.90	0.56	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	9.87	Put	2,155.88000	2.15588	1,950.94000	1.95094	2,155.880	15.92	0.55	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.88	Put	2,120.13000	2.12013	1,917.56000	1.91756	2,120.130	15.92	0.55	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.89	Put	2,084.89000	2.08489	1,884.71000	1.88471	2,084.890	15.93	0.54	0.00	0	157.00
R209	On 01/02/2018	Bond Future	10.00	Put	1,723.94000	1.72394	1,549.46000	1.54946	1,723.940	16.03	0.48	0.00	0	7,488.00
R209	On 01/02/2018	Bond Future	10.10	Put	1,439.49000	1.43949	1,287.35000	1.28735	1,439.490	16.14	0.42	0.00	0	3,000.00
R209	On 01/02/2018	Bond Future	10.22	Put	1,147.22000	1.14722	1,019.98000	1.01998	1,147.220	16.27	0.36	0.00	0	739.00
R209	On 03/05/2018	Bond Future			10.04774	69.37836	9.98018	69.80156		17.63	0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future	9.75	Call	2,240.72000	2.24072	2,435.57000	2.43557	2,240.720	17.40	0.43	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.00	Put	3,253.35000	3.25335	3,059.86000	3.05986	3,253.350	17.63	0.49	0.00	0	5,000.00
R209	On 03/05/2018	Bond Future	10.22	Put	2,612.11000	2.61211	2,447.67000	2.44767	2,612.110	17.88	0.42	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	1,520.13000	1.52013	1,413.17000	1.41317	1,520.130	18.45	0.28	0.00	0	435.00
R209	On 02/08/2018	Bond Future		10.11188	70.69295		10.04241	71.12340		16.83	0.00	0.00	0	0.00
R209	On 02/08/2018	Bond Future	9.66	Call	2,568.73000	2.56873	2,756.10000	2.75610	2,568.730	16.52	0.41	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	3,571.74000	3.57174	3,390.74000	3.39074	3,571.740	17.06	0.45	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	2,141.85000	2.14185	2,020.66000	2.02066	2,141.850	17.75	0.31	0.00	0	435.00
R209	On 01/11/2018	Bond Future		10.17491	68.90960		10.10332	69.34842		17.10	0.00	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 01/11/2018	Bond Future	9.34	Call	2,279.39000		2.27939	2,439.63000	2.43963	2,279.390	16.49	0.34	0.00	0	435.00	
R209	On 01/11/2018	Bond Future	9.94	Put	5,256.05000		5.25605	5,038.43000	5.03843	5,256.050	17.05	0.52	0.00	0	435.00	
R209	On 01/11/2018	Bond Future	10.57	Put	3,467.13000		3.46713	3,307.66000	3.30766	3,467.130	17.74	0.39	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			184.18433		184.18433	184.17883	184.17883				0.00	0.00	0	2,159.00
R210	On 03/05/2018	Bond Future			185.20889		185.20889	185.20617	185.20617				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			149.59318		149.59318	149.58920	149.58920				0.00	0.00	0	4,967.00
R212	On 03/05/2018	Bond Future			152.39496		152.39496	152.39326	152.39326				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			9.80642		82.64350	9.73576	83.08439		13.34	0.00	0.00	0	58,787.00	
R213	On 03/05/2018	Bond Future			9.87668		80.63598	9.80352	81.08586		14.62	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			10.16894		70.42976	10.09840	70.88744		16.92	0.00	0.00	0	49,807.00	
R214	On 03/05/2018	Bond Future			10.23547		68.44787	10.16273	68.91475		18.68	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			24,282.59000		24,282.59000	24,061.05000	24,061.05000				0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future			24,679.41000		24,679.41000	24,455.19000	24,455.19000				0.00	0.00	0	0.00
SGD / R	On 18/12/2017	Foreign Exchange Future			10.14430		10.14430	10.06230	10.06230		18.45	0.00	0.00	0	0.00	
SGD / R	On 19/03/2018	Foreign Exchange Future			10.30030		10.30030	10.21890	10.21890		16.66	0.00	0.00	0	0.00	
SGD / R	On 18/06/2018	Foreign Exchange Future			10.45960		10.45960	10.37720	10.37720		15.90	0.00	0.00	0	0.00	
SGD / R	On 17/09/2018	Foreign Exchange Future			10.62560		10.62560	10.54050	10.54050			0.00	0.00	0	0.00	
SGD / R	On 14/06/2019	Foreign Exchange Future			11.66910		11.66910	11.56180	11.56180		16.40	0.00	0.00	0	0.00	
TRY / R	On 18/12/2017	Foreign Exchange Future			3.53510		3.53510	3.51630	3.51630		15.66	0.00	0.00	0	0.00	
TRY / R	On 19/03/2018	Foreign Exchange Future			3.48710		3.48710	3.46770	3.46770		13.96	0.00	0.00	0	433.00	
TRY / R	On 18/06/2018	Foreign Exchange Future			3.43360		3.43360	3.41530	3.41530		13.74	0.00	0.00	0	0.00	
TRY / R	On 17/09/2018	Foreign Exchange Future			3.38070		3.38070	3.36580	3.36580			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
TRY / R	On 14/06/2019	Foreign Exchange Future	3.37920	3.37920		3.40230	3.40230		15.87	0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.32030	1.32030		1.30820	1.30820			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.30360	1.30360		1.29190	1.29190			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.28130	1.28130		1.27020	1.27020			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.26350	1.26350		1.25210	1.25210			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.21640	1.21640		1.21640	1.21640			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>1,000,106,798.97</b>	<b>80,157</b>	<b>7 604 483.00</b>
<b>Grand Total:</b>											<b>1,000,106,798.97</b>	<b>80,157</b>	<b>7 604 483.00</b>