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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/12/2017

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
Derivatives														
\$ / R	On 04/12/2017	Any day expiry	13.59530	13.59530		13.70110	13.70110		16.55	0.00	0.00	0	0.00	
\$ / R	On 06/12/2017	Any day expiry	13.59730	13.59730		13.70110	13.70110		16.59	0.00	0.00	0	0.00	
\$ / R	On 06/12/2017	Any day expiry	14.30	Call	1.78210	0.00178	5.76590	0.00577	1.782	31.52	0.02	0.00	0	100.00
\$ / R	On 14/12/2017	Any day expiry	13.61240	13.61240		13.71860	13.71860		20.41	0.00	0.00	0	241.00	
\$ / R	On 15/12/2017	Any day expiry	13.61460	13.61460		13.72090	13.72090		21.33	0.00	0.00	0	1,781.00	
\$ / R	On 15/12/2017	Any day expiry	13.78	Call	135.37790	0.13538	149.03080	0.14903	135.378	21.89	0.38	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.62120	13.62120		13.72750	13.72750		21.83	0.00	501,655,174.80	36,829	940,234.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	1.11610	0.00112	0.54520	0.00055	1.116	29.21	0.00	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	2.55550	0.00256	1.25990	0.00126	2.556	28.10	0.01	0.00	0	20,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.16	Put	4.27920	0.00428	2.13670	0.00214	4.279	27.39	0.02	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.20	Put	4.85850	0.00486	2.43570	0.00244	4.859	27.21	0.02	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	5.01460	0.00501	2.51660	0.00252	5.015	27.17	0.02	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	7.54050	0.00754	4.32180	0.00432	7.540	25.50	0.03	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	9.17710	0.00918	5.15860	0.00516	9.177	24.51	0.03	2,139,979.01	4,500	16,416.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.56	Put	10.35930	0.01036	5.75900	0.00576	10.359	23.91	0.04	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	12.48600	0.01249	6.83460	0.00683	12.486	23.02	0.05	0.00	0	1,819.00

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	12.75	Put	15.47770	0.01548	8.34340	0.00834	15.478	22.03	0.06	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.76	Put	15.82050	0.01582	8.51640	0.00852	15.820	21.93	0.06	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	33.55110	0.03355	14.42730	0.01443	33.551	20.73	0.12	0.00	0	11,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	49.82940	0.04983	23.11140	0.02311	49.829	20.91	0.17	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	66.60190	0.06660	32.76980	0.03277	66.602	21.06	0.21	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Put	71.36540	0.07137	35.62600	0.03563	71.365	21.09	0.22	3,638,282.40	1,228	6,728.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Call	492.56540	0.49257	563.12600	0.56313	492.565	21.09	0.78	0.00	0	7,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	73.83730	0.07384	37.12620	0.03713	73.837	21.11	0.22	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.22	Put	76.36890	0.07637	38.67570	0.03868	76.369	21.13	0.23	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	455.53440	0.45553	521.12950	0.52113	455.534	21.19	0.75	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	115.04390	0.11504	63.74600	0.06375	115.044	21.37	0.31	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	132.89810	0.13290	76.09470	0.07609	132.898	21.46	0.34	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	294.98730	0.29499	333.39580	0.33340	294.987	21.64	0.59	0.00	0	11,016.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.60	Call	242.86020	0.24286	270.54340	0.27054	242.860	21.83	0.52	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.64	Put	243.23470	0.24323	160.06480	0.16006	243.235	21.95	0.50	0.00	0	4,400.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.67	Put	260.12860	0.26013	0.00000	0.00000	260.129	22.04	0.52	9,180,507.19	1,280	640.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Put	314.35580	0.31436	220.93480	0.22093	314.356	22.30	0.58	0.00	0	3,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Call	175.55580	0.17556	188.43480	0.18843	175.556	22.30	0.42	0.00	0	3,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Put	340.09600	0.34010	244.46250	0.24446	340.096	22.42	0.61	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.90	Put	408.54590	0.40855	308.36380	0.30836	408.546	22.72	0.67	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.93	Call	121.35430	0.12135	126.36470	0.12636	121.354	22.81	0.32	0.00	0	7,820.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	482.35120	0.48235	378.88510	0.37889	482.351	23.02	0.72	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Call	103.55120	0.10355	106.38510	0.10639	103.551	23.02	0.28	0.00	0	19,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.10	Call	82.05420	0.08205	82.65490	0.08265	82.054	23.32	0.23	0.00	0	100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.27	Put	703.25180	0.70325	595.53570	0.59554	703.252	23.82	0.84	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	39.27040	0.03927	37.41610	0.03742	39.270	24.19	0.13	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Call	30.34590	0.03035	28.93280	0.02893	30.346	24.47	0.10	0.00	0	8,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	909.14590	0.90915	801.43280	0.80143	909.146	24.47	0.90	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	21.56390	0.02156	20.72740	0.02073	21.564	24.83	0.07	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.90	Call	10.41500	0.01042	10.46540	0.01047	10.415	25.58	0.04	0.00	0	1,500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	8.23430	0.00823	8.16670	0.00817	8.234	26.03	0.03	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	6.67850	0.00668	6.34530	0.00635	6.679	26.72	0.03	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	3.38140	0.00338	2.88590	0.00289	3.381	29.15	0.01	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.60	Call	2.88350	0.00288	2.39520	0.00240	2.884	29.78	0.01	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	1.61770	0.00162	1.20990	0.00121	1.618	32.28	0.01	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	0.68090	0.00068	0.41490	0.00041	0.681	40.51	0.00	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	0.65040	0.00065	0.39500	0.00040	0.650	41.35	0.00	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	0.24630	0.00025	0.17220	0.00017	0.246	44.88	0.00	0.00	0	2,055.00
\$ / R	On 19/12/2017	Any day expiry			13.62340	13.62340	13.72980	13.72980		21.83	0.00	0.00	0	300.00
\$ / R	On 21/12/2017	Any day expiry			13.62780	13.62780	13.73420	13.73420		21.81	0.00	3,042,860.60	221	221.00
\$ / R	On 22/12/2017	Any day expiry			13.62990	13.62990	13.73650	13.73650		21.81	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	200.70980	0.20071	142.64160	0.14264	200.710	21.68	0.41	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	1.38240	0.00138	1.53010	0.00153	1.382	45.57	0.00	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.64090	13.64090	13.74760	13.74760		21.14	0.00	0.00	0	916.00

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			13.64530		13.64530		13.75210	13.75210		21.19	0.00	6,936,500.00	500	1,000.00
\$ / R	On 29/12/2017	Any day expiry	14.50	Call	71.34250		0.07134		88.92270	0.08892	71.343	23.23	0.17	0.00	0	150.00
\$ / R	On 29/12/2017	Any day expiry	14.80	Call	40.07920		0.04008		51.27970	0.05128	40.079	23.82	0.10	0.00	0	200.00
\$ / R	On 02/01/2018	Any day expiry			13.65400		13.65400		13.76100	13.76100		20.75	0.00	0.00	0	0.00
\$ / R	On 04/01/2018	Any day expiry			13.65840		13.65840		13.76550	13.76550		20.82	0.00	0.00	0	677.00
\$ / R	On 08/01/2018	Any day expiry			13.66710		13.66710		13.74430	13.74430		20.28	0.00	0.00	0	0.00
\$ / R	On 08/01/2018	Any day expiry	12.50	Put	22.57380		0.02257		0.00000	0.00000	22.574	19.18	0.06	17,197,857.60	20,000	20,000.00
\$ / R	On 08/01/2018	Any day expiry	13.25	Put	163.82490		0.16382		0.00000	0.00000	163.825	19.94	0.30	81,668,630.60	20,000	20,000.00
\$ / R	On 09/01/2018	Any day expiry			13.66930		13.66930		13.77660	13.77660		20.22	0.00	0.00	0	200.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	150.25190		0.15025		124.87750	0.12488	150.252	19.83	0.28	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	72.30930		0.07231		89.90240	0.08990	72.309	22.66	0.15	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	60.06010		0.06006		75.22160	0.07522	60.060	22.92	0.13	0.00	0	1,000.00
\$ / R	On 10/01/2018	Any day expiry			13.67160		13.67160		13.77880	13.77880		20.16	0.00	0.00	0	500.00
\$ / R	On 12/01/2018	Any day expiry			13.67600		13.67600		13.78330	13.78330		20.04	0.00	0.00	0	241.00
\$ / R	On 15/01/2018	Any day expiry			13.68260		13.68260		13.78990	13.78990		19.74	0.00	0.00	0	0.00
\$ / R	On 15/01/2018	Any day expiry	14.12	Call	208.58400		0.20858		245.93480	0.24593	208.584	20.67	0.34	0.00	0	50,000.00
\$ / R	On 16/01/2018	Any day expiry			13.68480		13.68480		13.79220	13.79220		19.70	0.00	0.00	0	500.00
\$ / R	On 18/01/2018	Any day expiry			13.68930		13.68930		13.79660	13.79660		19.62	0.00	0.00	0	241.00
\$ / R	On 18/01/2018	Any day expiry	13.90	Put	501.88210		0.50188		441.09640	0.44110	501.882	20.06	0.57	0.00	0	20,000.00
\$ / R	On 19/01/2018	Any day expiry			13.69150		13.69150		13.79880	13.79880		19.59	0.00	0.00	0	0.00
\$ / R	On 19/01/2018	Any day expiry	13.75	Put	412.57180		0.41257		359.65720	0.35966	412.572	19.69	0.51	0.00	0	18,000.00
\$ / R	On 25/01/2018	Any day expiry			13.70470		13.70470		13.81220	13.81220		19.23	0.00	0.00	0	70.00
\$ / R	On 31/01/2018	Any day expiry			13.71800		13.71800		13.82550	13.82550		18.95	0.00	6,970,250.00	500	2,430.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	206.28610		0.20629		175.57940	0.17558	206.286	18.53	0.31	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	213.37490		0.21337		181.86640	0.18187	213.375	18.55	0.31	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	224.30210		0.22430		191.57520	0.19158	224.302	18.58	0.32	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	263.29290		0.26329		226.41170	0.22641	263.293	18.67	0.36	0.00	0	168,000.00
\$ / R	On 01/02/2018	Any day expiry			13.72020		13.72020		13.82770	13.82770		18.93	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	12.57	Put	52.75100		0.05275		40.96780	0.04097	52.751	18.05	0.11	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	13.04	Put	142.89790		0.14290		119.87350	0.11987	142.898	18.31	0.23	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	175.07180		0.17507		148.10490	0.14810	175.072	18.42	0.27	0.00	0	3,496.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	72.53090		0.07253		86.85850	0.08686	72.531	21.72	0.13	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	47.29930		0.04730		57.93580	0.05794	47.299	21.92	0.09	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.79	Call	31.77320		0.03177		39.82400	0.03982	31.773	22.11	0.06	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	15.88	Call	27.75780		0.02776		35.07890	0.03508	27.758	22.17	0.06	0.00	0	773.00
\$ / R	On 06/02/2018	Any day expiry			13.73130		13.73130		13.83880	13.83880		18.78	0.00	0.00	0	0.00
\$ / R	On 06/02/2018	Any day expiry	13.20	Put	197.48080		0.19748		167.72430	0.16772	197.481	18.21	0.29	0.00	0	35,000.00
\$ / R	On 06/02/2018	Any day expiry	13.80	Put	469.31880		0.46932		413.77130	0.41377	469.319	18.88	0.51	0.00	0	35,000.00
\$ / R	On 08/02/2018	Any day expiry			13.73560		13.73560		13.84320	13.84320		18.75	0.00	0.00	0	0.00
\$ / R	On 08/02/2018	Any day expiry	13.16	Put	187.74120		0.18774		159.10680	0.15911	187.741	18.13	0.28	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	13.86	Put	508.70110		0.50870		449.38510	0.44939	508.701	18.96	0.53	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	15.05	Call	106.50210		0.10650		121.78390	0.12178	106.502	21.29	0.17	0.00	0	1,880.00
\$ / R	On 12/02/2018	Any day expiry			13.74420		13.74420		13.85200	13.85200		18.57	0.00	0.00	0	0.00
\$ / R	On 12/02/2018	Any day expiry	13.90	Put	537.45700		0.53746		476.31200	0.47631	537.457	18.86	0.54	0.00	0	20,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/02/2018	Any day expiry		13.74640	13.74640		13.85420	13.85420		18.56	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry		13.75070	13.75070		13.85860	13.85860		18.53	0.00	0.00	0	10.00
\$ / R	On 16/02/2018	Any day expiry		13.75290	13.75290		13.86080	13.86080		18.52	0.00	0.00	0	0.00
\$ / R	On 16/02/2018	Any day expiry	14.20	Put	742.21080	0.74221	670.17600	0.67018	742.211	19.38	0.63	0.00	0	20,000.00
\$ / R	On 28/02/2018	Any day expiry		13.77880	13.77880		13.88710	13.88710		18.18	0.00	7,001,500.00	500	1,000.00
\$ / R	On 28/02/2018	Any day expiry	14.18	Put	738.61830	0.73862	667.10300	0.66710	738.618	18.97	0.60	0.00	0	90,000.00
\$ / R	On 01/03/2018	Any day expiry		13.78100	13.78100		13.88930	13.88930		18.25	0.00	0.00	0	0.00
\$ / R	On 01/03/2018	Any day expiry	13.40	Put	304.18500	0.30419	263.75860	0.26376	304.185	17.78	0.36	0.00	0	50,000.00
\$ / R	On 01/03/2018	Any day expiry	13.50	Put	347.86860	0.34787	303.47050	0.30347	347.869	17.89	0.39	0.00	0	100,000.00
\$ / R	On 02/03/2018	Any day expiry		13.78310	13.78310		13.89150	13.89150		18.24	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry	13.40	Put	305.82290	0.30582	265.24640	0.26525	305.823	17.77	0.36	0.00	0	100,000.00
\$ / R	On 15/03/2018	Any day expiry		13.81130	13.81130		13.92020	13.92020		18.01	0.00	0.00	0	3,716.00
\$ / R	On 19/03/2018	Foreign Exchange Future		13.82000	13.82000		13.92900	13.92900		17.92	0.00	199,989,220.00	14,471	219,001.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	37.67140	0.03767	33.80280	0.03380	37.671	17.79	0.06	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	61.58580	0.06159	53.94730	0.05395	61.586	16.85	0.10	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	64.99520	0.06500	56.80440	0.05680	64.995	16.75	0.11	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	78.89660	0.07890	64.60540	0.06461	78.897	16.79	0.12	0.00	0	26,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.57	Put	89.91710	0.08992	74.09550	0.07410	89.917	16.83	0.14	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.82	Put	138.78150	0.13878	116.83540	0.11684	138.781	16.95	0.19	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	168.02000	0.16802	142.78010	0.14278	168.020	17.01	0.22	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	184.15370	0.18415	157.19150	0.15719	184.154	17.04	0.24	0.00	0	94,964.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	254.58450	0.25458	219.05090	0.21905	254.585	17.23	0.30	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	265.61500	0.26561	228.98180	0.22898	265.615	17.26	0.31	0.00	0	2,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	316.79770	0.31680	275.33170	0.27533	316.798	17.42	0.35	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	325.16190	0.32516	282.94350	0.28294	325.162	17.44	0.35	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	688.92830	0.68893	751.93850	0.75194	688.928	17.56	0.62	0.00	0	40,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	368.92830	0.36893	322.93850	0.32294	368.928	17.56	0.38	0.00	0	17,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	415.92560	0.41593	366.16460	0.36616	415.926	17.68	0.41	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.70	Call	586.11180	0.58611	641.59930	0.64160	586.112	17.80	0.56	0.00	0	25,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.74	Put	487.06300	0.48706	432.06460	0.43206	487.063	17.85	0.46	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	557.72600	0.55773	610.98680	0.61099	557.726	17.87	0.54	0.00	0	4,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.84	Put	542.24930	0.54225	482.93100	0.48293	542.249	17.99	0.49	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.89	Put	571.46210	0.57146	509.52590	0.50953	571.462	18.08	0.50	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.89	Call	501.46210	0.50146	548.52590	0.54853	501.462	18.08	0.50	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	583.35350	0.58335	520.56470	0.52056	583.353	18.11	0.51	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Call	485.36470	0.48536	530.91210	0.53091	485.365	18.15	0.49	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Put	595.36470	0.59536	531.91210	0.53191	595.365	18.15	0.51	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.95	Put	607.48880	0.60749	543.38040	0.54338	607.489	18.18	0.52	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.98	Put	625.89130	0.62589	560.80730	0.56081	625.891	18.24	0.53	0.00	0	200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.02	Call	450.82410	0.45082	493.45730	0.49346	450.824	18.31	0.46	0.00	0	55.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05	Put	669.81460	0.66981	602.50160	0.60250	669.815	18.36	0.55	0.00	0	500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.07	Call	432.61070	0.43261	473.67520	0.47368	432.611	18.39	0.45	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.16	Put	741.51940	0.74152	670.85270	0.67085	741.519	18.55	0.58	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	754.89620	0.75490	683.64030	0.68364	754.896	18.58	0.58	0.00	0	41,000.00

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	14.20	Put	768.37770	0.76838	696.53590	0.69654	768.378	18.62	0.59	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Call	388.37770	0.38838	425.53590	0.42554	388.378	18.62	0.41	0.00	0	36.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.22	Put	781.95700	0.78196	709.53840	0.70954	781.957	18.65	0.59	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.25	Call	372.51360	0.37251	408.24030	0.40824	372.514	18.71	0.40	0.00	0	4,167.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.44	Call	317.65540	0.31766	348.29810	0.34830	317.655	19.04	0.35	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	314.99480	0.31499	345.38490	0.34538	314.995	19.06	0.35	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	974.56080	0.97456	894.96200	0.89496	974.561	19.13	0.66	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	982.00650	0.98201	902.16310	0.90216	982.006	19.14	0.66	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Call	302.00650	0.30201	331.16310	0.33116	302.007	19.14	0.34	0.00	0	490.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	997.01430	0.99701	916.63250	0.91663	997.014	19.18	0.67	0.00	0	850.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.57	Call	284.88890	0.28489	312.19380	0.31219	284.889	19.27	0.32	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.60	Call	277.85150	0.27785	304.38730	0.30439	277.852	19.33	0.32	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	245.19430	0.24519	268.75380	0.26875	245.194	19.61	0.29	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.79	Call	237.15920	0.23716	259.97880	0.25998	237.159	19.68	0.28	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.79	Put	1,207.15920	1.20716	1,120.97880	1.12098	1,207.159	19.68	0.72	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	223.74310	0.22374	245.32040	0.24532	223.743	19.81	0.26	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	216.42900	0.21643	237.32570	0.23733	216.429	19.88	0.26	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	214.63930	0.21464	235.36910	0.23537	214.639	19.90	0.26	0.00	0	18,718.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.95	Call	207.62960	0.20763	227.70690	0.22771	207.630	19.98	0.25	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	199.20270	0.19920	218.48960	0.21849	199.203	20.07	0.24	0.00	0	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	181.89290	0.18189	199.54920	0.19955	181.893	20.27	0.22	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	160.31940	0.16032	176.45170	0.17645	160.319	20.53	0.20	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	134.75920	0.13476	148.70070	0.14870	134.759	20.82	0.17	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	130.16580	0.13017	143.64640	0.14365	130.166	20.88	0.17	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	122.50850	0.12251	135.21940	0.13522	122.509	20.98	0.16	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	110.44170	0.11044	121.92870	0.12193	110.442	21.16	0.14	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	84.64670	0.08465	93.49030	0.09349	84.647	21.61	0.11	0.00	0	3,276.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	73.89040	0.07389	81.61870	0.08162	73.890	21.85	0.10	0.00	0	225,000.00
\$ / R	On 29/03/2018	Any day expiry			13.84170	13.84170	13.95100	13.95100		17.88	0.00	7,038,500.00	500	1,199.00
\$ / R	On 24/04/2018	Any day expiry			13.89810	13.89810	14.00840	14.00840		17.65	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			13.90030	13.90030	14.01060	14.01060		17.64	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,381.75390	1.38175	1,293.23830	1.29324	1,381.754	19.45	0.71	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	158.98810	0.15899	172.15770	0.17216	158.988	20.65	0.17	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			13.91110	13.91110	14.02160	14.02160		17.57	0.00	0.00	0	110.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	557.78900	0.55779	499.12220	0.49912	557.789	17.45	0.45	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	250.63860	0.25064	269.55910	0.26956	250.639	19.75	0.25	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	185.34460	0.18534	200.34380	0.20034	185.345	20.35	0.20	0.00	0	500.00
\$ / R	On 09/05/2018	Any day expiry			13.93070	13.93070	14.04150	14.04150		17.57	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	161.20120	0.16120	135.98880	0.13599	161.201	16.38	0.19	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	597.44330	0.59744	536.52860	0.53653	597.443	17.45	0.46	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	205.63120	0.20563	221.68420	0.22168	205.631	20.19	0.21	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			13.93500	13.93500	14.04590	14.04590		17.57	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			13.94150	13.94150	14.05250	14.05250		17.52	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	166.78910	0.16679	140.91990	0.14092	166.789	16.34	0.19	0.00	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 14/05/2018	Any day expiry	14.50	Put	1,006.14750	1.00615	927.61000	0.92761	1,006.148	18.36	0.60	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	196.47290	0.19647	211.49810	0.21150	196.473	20.28	0.20	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			13.94370	13.94370	14.05470	14.05470		17.52	0.00	0.00	0	0.00
\$ / R	On 31/05/2018	Any day expiry			13.97840	13.97840	14.09000	14.09000		17.42	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	580.87890	0.58088	520.92360	0.52092	580.879	17.23	0.43	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	278.91050	0.27891	297.67820	0.29768	278.910	19.68	0.26	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	208.88180	0.20888	223.63060	0.22363	208.882	20.25	0.20	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.01760	14.01760	14.12960	14.12960		17.38	0.00	85,086,832.00	6,070	121,453.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	14.41480	0.01441	14.05580	0.01406	14.415	16.87	0.02	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	29.86980	0.02987	26.15070	0.02615	29.870	16.21	0.04	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	67.96560	0.06797	58.62850	0.05863	67.966	16.16	0.09	0.00	0	137,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	97.95000	0.09795	84.29370	0.08429	97.950	16.13	0.12	0.00	0	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	120.33840	0.12034	103.55220	0.10355	120.338	16.11	0.14	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	190.50600	0.19051	163.12840	0.16313	190.506	16.18	0.20	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	247.13950	0.24714	214.49030	0.21449	247.140	16.30	0.24	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	259.07570	0.25908	225.39260	0.22539	259.076	16.32	0.25	0.00	0	15,158.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	274.52410	0.27452	239.53850	0.23954	274.524	16.35	0.26	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	314.02780	0.31403	275.87230	0.27587	314.028	16.42	0.28	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	331.51140	0.33151	292.02220	0.29202	331.511	16.45	0.29	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	360.75040	0.36075	319.11420	0.31911	360.750	16.50	0.31	0.00	0	2,050.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	428.02580	0.42803	379.37930	0.37938	428.026	16.70	0.35	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	436.89690	0.43690	387.66380	0.38766	436.897	16.73	0.35	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	511.54680	0.51155	457.65490	0.45765	511.547	16.93	0.39	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	566.58080	0.56658	509.56240	0.50956	566.581	17.07	0.41	0.00	0	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	592.57760	0.59258	534.16110	0.53416	592.578	17.13	0.43	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	597.85030	0.59785	539.15290	0.53915	597.850	17.14	0.43	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	608.46770	0.60847	549.21450	0.54921	608.468	17.17	0.43	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	613.80830	0.61381	554.28430	0.55428	613.808	17.18	0.43	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	646.37110	0.64637	585.20400	0.58520	646.371	17.25	0.45	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	702.50970	0.70251	638.66670	0.63867	702.510	17.38	0.47	0.00	0	6,130.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	761.58200	0.76158	694.48600	0.69449	761.582	17.52	0.49	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	854.28550	0.85429	783.53340	0.78353	854.286	17.73	0.52	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	474.14860	0.47415	505.48250	0.50548	474.149	18.39	0.39	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	447.61120	0.44761	476.54960	0.47655	447.611	18.55	0.37	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	377.12590	0.37713	401.17730	0.40118	377.126	19.02	0.32	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	370.77220	0.37077	394.38020	0.39438	370.772	19.06	0.32	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	314.73660	0.31474	334.83140	0.33483	314.737	19.51	0.27	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	296.54820	0.29655	316.33470	0.31633	296.548	19.63	0.26	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	254.23550	0.25424	271.36610	0.27137	254.235	19.94	0.23	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	204.75760	0.20476	218.77010	0.21877	204.758	20.39	0.19	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	180.37260	0.18037	192.83650	0.19284	180.373	20.65	0.17	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	177.29940	0.17730	189.57180	0.18957	177.299	20.69	0.17	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	169.39090	0.16939	181.16000	0.18116	169.391	20.79	0.16	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	166.52630	0.16653	178.11410	0.17811	166.526	20.82	0.16	0.00	0	66.00

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	16.65	Call	154.72040	0.15472	165.55740	0.16556	154.720	20.98	0.15	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	134.42140	0.13442	142.77400	0.14277	134.421	21.36	0.13	0.00	0	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	129.51670	0.12952	137.58840	0.13759	129.517	21.50	0.13	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	117.73560	0.11774	125.13450	0.12513	117.736	21.86	0.11	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.28	Call	114.13190	0.11413	121.32650	0.12133	114.132	21.98	0.11	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	109.24130	0.10924	116.15840	0.11616	109.241	22.15	0.11	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			14.04160	14.04160	14.15390	14.15390		17.42	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	600.41260	0.60041	542.58250	0.54258	600.413	17.10	0.42	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	303.18450	0.30318	323.05920	0.32306	303.185	19.68	0.26	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	230.92390	0.23092	246.29190	0.24629	230.924	20.24	0.21	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			14.04820	14.04820	14.16050	14.16050		17.38	0.00	0.00	0	100.00
\$ / R	On 20/07/2018	Any day expiry			14.08750	14.08750	14.20010	14.20010		17.39	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			14.09620	14.09620	14.20890	14.20890		17.36	0.00	0.00	0	0.00
\$ / R	On 24/07/2018	Any day expiry	14.19	Put	833.68300	0.83368	767.35050	0.76735	833.683	17.48	0.49	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	998.01780	0.99802	925.77770	0.92578	998.018	17.83	0.54	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.72	Call	332.14250	0.33214	353.23050	0.35323	332.143	19.58	0.27	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	295.69630	0.29570	314.59570	0.31460	295.696	19.83	0.24	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			14.09840	14.09840	14.21110	14.21110		17.37	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			14.11150	14.11150	14.22430	14.22430		17.34	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	617.84750	0.61785	561.92610	0.56193	617.848	16.96	0.41	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	327.68170	0.32768	348.31480	0.34831	327.682	19.64	0.26	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	253.69370	0.25369	269.89330	0.26989	253.694	20.21	0.21	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			14.12670	14.12670	14.23970	14.23970		17.31	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	124.51130	0.12451	107.76550	0.10777	124.511	15.65	0.13	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	652.96180	0.65296	595.35640	0.59536	652.962	17.01	0.42	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	283.78220	0.28378	302.19740	0.30220	283.782	19.99	0.23	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			14.13980	14.13980	14.25290	14.25290		17.34	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			14.17910	14.17910	14.29250	14.29250		17.30	0.00	0.00	0	1,336.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	633.51260	0.63351	578.68160	0.57868	633.513	16.87	0.40	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	344.59080	0.34459	366.41250	0.36641	344.591	19.68	0.26	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	270.32660	0.27033	287.42040	0.28742	270.327	20.26	0.21	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.21650	14.21650	14.33050	14.33050		17.29	0.00	0.00	0	3,287.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	16.75660	0.01676	16.87600	0.01688	16.757	14.96	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	200.71030	0.20071	174.03640	0.17404	200.710	15.70	0.18	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	211.44530	0.21145	183.88830	0.18389	211.445	15.77	0.18	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	268.85790	0.26886	238.50480	0.23850	268.858	16.02	0.22	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.36	Put	440.11020	0.44011	400.34710	0.40035	440.110	16.34	0.31	0.00	0	2,179.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	1,132.31410	1.13231	1,195.69770	1.19570	1,132.314	16.61	0.64	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.73	Put	604.75780	0.60476	552.24530	0.55225	604.758	16.71	0.38	0.00	0	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	387.71660	0.38772	412.05690	0.41206	387.717	19.47	0.28	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	375.50150	0.37550	399.08300	0.39908	375.502	19.55	0.27	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.08	Call	368.71410	0.36871	391.87400	0.39187	368.714	19.59	0.27	0.00	0	2,179.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	358.79000	0.35879	381.32300	0.38132	358.790	19.65	0.26	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	17.02	Call	243.17160	0.24317	258.33180	0.25833	243.172	20.61	0.19	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	
\$ / R			On 28/09/2018	Any day expiry			14.24070	14.24070		14.35510	14.35510	17.33	0.00	0	1,295.00
\$ / R	13.80	Put	On 28/09/2018	Any day expiry	644.78560	0.64479	591.66090	0.59166	644.786	16.78	0.39	0.00	0	1,000.00	
\$ / R	16.25	Call	On 28/09/2018	Any day expiry	360.72860	0.36073	382.52140	0.38252	360.729	19.73	0.26	0.00	0	500.00	
\$ / R	16.80	Call	On 28/09/2018	Any day expiry	284.08690	0.28409	301.64660	0.30165	284.087	20.31	0.21	0.00	0	500.00	
\$ / R			On 25/10/2018	Any day expiry	14.30020	14.30020	14.41570	14.41570		17.31	0.00	0.00	0	70.00	
\$ / R			On 29/10/2018	Any day expiry	14.30900	14.30900	14.42460	14.42460		17.29	0.00	0.00	0	225.00	
\$ / R			On 31/10/2018	Any day expiry	14.31340	14.31340	14.42910	14.42910		17.29	0.00	0.00	0	0.00	
\$ / R	13.80	Put	On 31/10/2018	Any day expiry	656.96510	0.65697	605.00820	0.60501	656.965	16.69	0.38	0.00	0	1,000.00	
\$ / R	16.47	Call	On 31/10/2018	Any day expiry	380.65260	0.38065	402.98820	0.40299	380.653	19.76	0.26	0.00	0	500.00	
\$ / R	17.02	Call	On 31/10/2018	Any day expiry	305.61320	0.30561	323.79140	0.32379	305.613	20.33	0.21	0.00	0	500.00	
\$ / R			On 05/11/2018	Any day expiry	14.32440	14.32440	14.44030	14.44030		17.27	0.00	0.00	0	0.00	
\$ / R	11.90	Put	On 05/11/2018	Any day expiry	65.10230	0.06510	52.48950	0.05249	65.102	13.90	0.07	0.00	0	1,880.00	
\$ / R	13.86	Put	On 05/11/2018	Any day expiry	688.76220	0.68876	635.04340	0.63504	688.762	16.74	0.39	0.00	0	1,880.00	
\$ / R	16.81	Call	On 05/11/2018	Any day expiry	339.22990	0.33923	359.05280	0.35905	339.230	20.07	0.23	0.00	0	1,880.00	
\$ / R			On 13/11/2018	Any day expiry	14.34210	14.34210	14.45830	14.45830		17.30	0.00	0.00	0	70.00	
\$ / R			On 30/11/2018	Any day expiry	14.37950	14.37950	14.49640	14.49640		17.27	0.00	0.00	0	0.00	
\$ / R	13.80	Put	On 30/11/2018	Any day expiry	666.87180	0.66687	615.46790	0.61547	666.872	16.62	0.37	0.00	0	1,000.00	
\$ / R	16.70	Call	On 30/11/2018	Any day expiry	393.96060	0.39396	416.51050	0.41651	393.961	19.83	0.25	0.00	0	500.00	
\$ / R	17.31	Call	On 30/11/2018	Any day expiry	316.04830	0.31605	332.39150	0.33239	316.048	20.49	0.21	0.00	0	500.00	
\$ / R			On 14/12/2018	Foreign Exchange Future	14.41160	14.41160	14.52930	14.52930		17.35	0.00	0.00	0	0.00	
\$ / R			On 31/12/2018	Any day expiry	14.45160	14.45160	14.57030	14.57030		17.44	0.00	0.00	0	0.00	
\$ / R	13.80	Put	On 31/12/2018	Any day expiry	680.82590	0.68083	630.70580	0.63071	680.826	16.67	0.36	0.00	0	1,000.00	
\$ / R	16.93	Call	On 31/12/2018	Any day expiry	417.54260	0.41754	441.48100	0.44148	417.543	20.07	0.26	0.00	0	500.00	
\$ / R	17.58	Call	On 31/12/2018	Any day expiry	338.52030	0.33852	356.85080	0.35685	338.520	20.81	0.21	0.00	0	500.00	
\$ / R			On 13/02/2019	Any day expiry	14.55520	14.55520	14.67650	14.67650		17.67	0.00	0.00	0	70.00	
\$ / R			On 18/03/2019	Foreign Exchange Future	14.63290	14.63290	14.75620	14.75620		17.82	0.00	0.00	0	0.00	
\$ / R			On 14/06/2019	Foreign Exchange Future	14.84020	14.84020	14.96860	14.96860		18.10	0.00	0.00	0	0.00	
\$ / R			On 13/12/2019	Foreign Exchange Future	15.27130	15.27130	15.41060	15.41060		18.46	0.00	0.00	0	0.00	
\$ / R	20.00	Call	On 13/12/2019	Foreign Exchange Future	648.83800	0.64884	683.20500	0.68320	648.838	22.93	0.25	0.00	0	2,000.00	
\$ / R			On 12/06/2020	Foreign Exchange Future	15.76530	15.76530	15.91410	15.91410		18.89	0.00	0.00	0	0.00	
\$ / R			On 28/07/2020	Any day expiry	15.89010	15.89010	16.04140	16.04140		18.99	0.00	0.00	0	84,000.00	
\$ / R			On 14/09/2020	Foreign Exchange Future	16.02040	16.02040	16.17420	16.17420		19.04	0.00	0.00	0	0.00	
\$ / R MAXI			On 18/12/2017	Foreign Exchange Future	13.62120	13.62120	13.72750	13.72750		21.83	0.00	408,636.00	30	586.00	
\$ / R MAXI			On 19/03/2018	Foreign Exchange Future	13.82000	13.82000	13.92900	13.92900		17.92	0.00	69,100.00	5	133.00	
\$ / R MAXI			On 18/06/2018	Foreign Exchange Future	14.01760	14.01760	14.12960	14.12960		17.38	0.00	0.00	0	83.00	
\$ / R MAXI			On 17/09/2018	Foreign Exchange Future	14.21650	14.21650	14.33050	14.33050		17.29	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	14.84020	14.84020	14.96860	14.96860		18.10	0.00	0.00	0	0.00	
£ / R			On 15/12/2017	Any day expiry	18.40170	18.40170	18.47870	18.47870		19.76	0.00	0.00	0	10.00	
£ / R			On 18/12/2017	Foreign Exchange Future	18.41230	18.41230	18.48920	18.48920		19.76	0.00	46,288,522.20	2,514	212,267.00	
£ / R	18.20	Call	On 18/12/2017	Foreign Exchange Future	398.67360	0.39867	465.61890	0.46562	398.674	19.56	0.63	0.00	0	400.00	
£ / R	19.80	Call	On 18/12/2017	Foreign Exchange Future	25.16400	0.02516	32.50950	0.03251	25.164	24.33	0.07	0.00	0	800.00	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 31/01/2018	Any day expiry			18.57800		18.57800		18.65540	18.65540		19.37	0.00	0.00	0	10.00
£ / R	On 01/03/2018	Any day expiry			18.67940		18.67940		18.75770	18.75770		18.69	0.00	0.00	0	17.00
£ / R	On 15/03/2018	Any day expiry			18.72950		18.72950		18.80860	18.80860		18.52	0.00	0.00	0	38.00
£ / R	On 19/03/2018	Foreign Exchange Future			18.74410		18.74410		18.82320	18.82320		18.47	0.00	1,874,410.00	100	13,065.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	142.28680		0.14229		130.52820	0.13053	142.287	18.09	0.15	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	19.00	Call	633.83520		0.63384		663.78840	0.66379	633.835	18.70	0.47	0.00	0	1,500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	307.79360		0.30779		321.68930	0.32169	307.794	19.84	0.27	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future			19.07210		19.07210		19.15380	19.15380		17.87	0.00	190,721.00	10	4,422.00
£ / R	On 17/09/2018	Foreign Exchange Future			19.40550		19.40550		19.48830	19.48830		17.60	0.00	0.00	0	3,576.00
£ / R	On 14/06/2019	Foreign Exchange Future			20.17180		20.17180		20.26300	20.26300		17.58	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12066		0.12066		0.12191	0.12191		31.23	0.00	0.00	0	195.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12307		0.12307		0.12436	0.12436		20.78	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.12552		0.12552		0.12684	0.12684		22.79	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.12806		0.12806		0.12940	0.12940			0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.14017		0.14017		0.14175	0.14175		21.39	0.00	0.00	0	0.00
€ / R	On 15/12/2017	Any day expiry			16.13050		16.13050		16.28850	16.28850		19.76	0.00	0.00	0	3.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.14110		16.14110		16.29900	16.29900		20.24	0.00	12,186,530.50	755	110,525.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	1.23850		0.00124		0.57330	0.00057	1.238	28.03	0.00	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	157.95930		0.15796		184.22780	0.18423	157.959	20.77	0.36	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			16.17190		16.17190		16.33090	16.33090		19.96	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry			16.30780		16.30780		16.46660	16.46660		18.06	0.00	0.00	0	30.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	243.56340		0.24356		196.33480	0.19633	243.563	17.74	0.31	0.00	0	193,000.00
€ / R	On 28/02/2018	Any day expiry			16.40700		16.40700		16.56720	16.56720		17.31	0.00	0.00	0	0.00
€ / R	On 28/02/2018	Any day expiry	16.41	Put	551.85100		0.55185		474.26680	0.47427	551.851	17.33	0.48	0.00	0	114,748.00
€ / R	On 15/03/2018	Any day expiry			16.46130		16.46130		16.62250	16.62250		17.13	0.00	0.00	0	63.00
€ / R	On 19/03/2018	Foreign Exchange Future			16.47600		16.47600		16.63740	16.63740		17.04	0.00	164,760.00	10	43,992.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	105.82610		0.10583		85.37790	0.08538	105.826	16.24	0.14	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	114.29460		0.11429		92.52740	0.09253	114.295	16.25	0.15	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.39	Put	555.12970		0.55513		481.02830	0.48103	555.130	16.99	0.46	0.00	0	174,600.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	591.27820		0.59128		672.75120	0.67275	591.278	17.10	0.51	0.00	0	643.00
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	407.99130		0.40799		466.39950	0.46640	407.991	17.76	0.39	0.00	0	620.00
€ / R	On 29/03/2018	Any day expiry			16.51280		16.51280		16.67460	16.67460		16.98	0.00	0.00	0	3.00
€ / R	On 18/06/2018	Foreign Exchange Future			16.81060		16.81060		16.97650	16.97650		16.56	0.00	0.00	0	796.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	37.61850		0.03762		34.71100	0.03471	37.618	16.57	0.04	0.00	0	54,507.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	49.16830		0.04917		44.88190	0.04488	49.168	16.40	0.05	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	199.13790		0.19914		170.78880	0.17079	199.138	15.57	0.18	0.00	0	54,507.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	616.97210		0.61697		547.07590	0.54708	616.972	16.23	0.40	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	319.02710		0.31903		354.00060	0.35400	319.027	18.63	0.25	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	119.84680		0.11985		133.67160	0.13367	119.847	20.62	0.11	0.00	0	54,507.00
€ / R	On 17/09/2018	Foreign Exchange Future			17.15720		17.15720		17.32640	17.32640		16.45	0.00	0.00	0	4,892.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	77.59300		0.07759		67.54860	0.06755	77.593	15.04	0.07	0.00	0	41,516.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.00	Put	447.97870		0.44798		399.27690	0.39928	447.979	15.57	0.28	0.00	0	41,516.00

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	21.63	Call	205.35820		0.20536		216.92410	0.21692	205.358	21.69	0.13	0.00	0	41,516.00
€ / R	On 14/12/2018	Foreign Exchange Future			17.49790		17.49790		17.67180	17.67180		16.49	0.00	0.00	0	1,928.00
€ / R	On 14/06/2019	Foreign Exchange Future			18.27530		18.27530		18.46320	18.46320		17.12	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			98.45879		98.45879		98.68212	98.68212			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			95.58465		95.58465		95.82151	95.82151			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			94.41978		94.41978		94.67240	94.67240			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			96.59149		96.59149		96.85449	96.85449			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			100.33964		100.33964		100.60549	100.60549			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			98.99160		98.99160		99.26549	99.26549			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			101.05774		101.05774		101.33250	101.33250			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			104.72911		104.72911		105.00023	105.00023			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.75948		99.75948		99.75948	99.75948			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.72737		99.72737		99.72698	99.72698			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.94520		99.94520		99.94742	99.94742			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			100.19819		100.19819		100.20864	100.20864			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			99.00956		99.00956		99.00878	99.00878			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.63398		98.63398		98.63663	98.63663			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.66661		98.66661		98.67701	98.67701			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.17000		99.17000		99.20000	99.20000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.68560		99.68560		99.72066	99.72066			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			100.21561		100.21561		100.26427	100.26427			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			100.76417		100.76417		100.81969	100.81969			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			97.67281		97.67281		97.78279	97.78279			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			97.02480		97.02480		97.15184	97.15184			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			96.34952		96.34952		96.49455	96.49455			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			96.64799		96.64799		96.81078	96.81078			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			98.93574		98.93574		99.11340	99.11340			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap			99.17495		99.17495		99.36779	99.36779			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap			100.46732		100.46732		100.67667	100.67667			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap			102.74554		102.74554		102.96730	102.96730			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future			554.84800		554.84800		553.29100	553.29100			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future			565.20000		565.20000		563.61100	563.61100			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future			631.66800		631.66800		628.73100	628.73100			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future			643.45300		643.45300		640.45800	640.45800			0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future			569.10800		569.10800		565.43300	565.43300			0.00	0.00	0	761.00
ALBI	On 03/05/2018	Index Future			579.72600		579.72600		575.98000	575.98000			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
AU\$ / R	On 18/12/2017	Foreign Exchange Future		10.35080	10.35080		10.42160	10.42160		17.36	0.00	517,540.00	50	15,928.00
AU\$ / R	On 27/12/2017	Any day expiry		10.36540	10.36540		10.43640	10.43640		18.37	0.00	0.00	0	0.00
AU\$ / R	On 15/01/2018	Any day expiry		10.39630	10.39630		10.46770	10.46770		17.78	0.00	0.00	0	5.00
AU\$ / R	On 28/02/2018	Any day expiry		10.46700	10.46700		10.55150	10.55150		16.33	0.00	485,369.00	46	46.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future		10.49740	10.49740		10.57020	10.57020		16.11	0.00	0.00	0	656.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future		10.64560	10.64560		10.72050	10.72050		15.53	0.00	1,128,433.60	106	5,012.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future		10.79670	10.79670		10.87300	10.87300		15.17	0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future		10.94500	10.94500		11.02260	11.02260		15.02	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future		11.27210	11.27210		11.35890	11.35890		14.94	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future		10.74260	10.74260		10.77230	10.77230		17.60	0.00	0.00	0	1,050.00
CAD/ R	On 19/03/2018	Foreign Exchange Future		10.91210	10.91210		10.94360	10.94360		16.29	0.00	0.00	0	100.00
CAD/ R	On 18/06/2018	Foreign Exchange Future		11.07750	11.07750		11.11160	11.11160		16.51	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future		13.84030	13.84030		13.93390	13.93390		18.51	0.00	0.00	0	1,215.00
CHF / R	On 19/03/2018	Foreign Exchange Future		14.14640	14.14640		14.24160	14.24160		16.87	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future		14.45030	14.45030		14.54840	14.54840		16.29	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future		14.76320	14.76320		14.86230	14.86230			0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future		16.09320	16.09320		16.21300	16.21300		16.64	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future		2.05620	2.05620		2.07590	2.07590		18.53	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future		2.07150	2.07150		2.09130	2.09130		17.20	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future		2.08810	2.08810		2.10840	2.10840		16.85	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future		2.10600	2.10600		2.12640	2.12640			0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.16320	2.16320		2.18570	2.18570		16.99	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future		2.17430	2.17430		2.19540	2.19540		19.06	0.00	0.00	0	700.00
DKK / R	On 19/03/2018	Foreign Exchange Future		2.21910	2.21910		2.24090	2.24090		18.08	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future		2.26510	2.26510		2.28750	2.28750		17.48	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future		2.31290	2.31290		2.33510	2.33510			0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.58320	2.58320		2.61310	2.61310		18.07	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

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
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	11.27528		75.53127		11.36867	74.99923			0.00	0.00	0	9,466.00
ES33	On 03/05/2018	Bond Future	11.39212		73.14883		11.48896	72.60652			0.00	0.00	0	0.00
ES33	On 02/08/2018	Bond Future	11.50769		74.53633		11.60799	73.98408			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	11.52291		77.90616		11.61628	77.31471			0.00	0.00	0	7,957.00
ES42	On 03/05/2018	Bond Future	11.64198		75.09824		11.73894	74.49539			0.00	0.00	0	0.00
ES42	On 02/08/2018	Bond Future	11.75774		76.52265		11.85820	75.90878			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	567.35000		567.35000		563.59800	563.59800			0.00	5,673,500.00	1	781.00
GOVI	On 03/05/2018	GOVI	577.93600		577.93600		574.11000	574.11000			0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.74340		1.74340		1.75790	1.75790		19.22	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.77090		1.77090		1.78570	1.78570		17.58	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.79840		1.79840		1.81380	1.81380		17.27	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.82600		1.82600		1.84180	1.84180			0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.99890		1.99890		2.01870	2.01870		18.41	0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future	128.34390		128.34390		127.91787	127.91787			0.00	0.00	0	1,070.00
I2025	On 03/05/2018	Bond Future	130.74795		130.74795		130.31407	130.31407			0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future	133.21027		133.21027		132.76918	132.76918			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	98.30720		98.30720		98.30527	98.30527			0.00	0.00	0	1,370.00
I2029	On 03/05/2018	Bond Future	99.13055		99.13055		99.12863	99.12863			0.00	0.00	0	0.00
I2029	On 02/08/2018	Bond Future	101.03125		101.03125		101.03013	101.03013			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	101.24179		101.24179		101.23960	101.23960			0.00	0.00	0	5,283.00
I2033	On 03/05/2018	Bond Future	102.04954		102.04954		102.04735	102.04735			0.00	0.00	0	0.00
I2033	On 02/08/2018	Bond Future	104.00620		104.00620		104.00483	104.00483			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future	120.89758		120.89758		120.51154	120.51154			0.00	0.00	0	19,043.00
I2038	On 03/05/2018	Bond Future	123.16212		123.16212		122.76906	122.76906			0.00	0.00	0	0.00
I2038	On 02/08/2018	Bond Future	125.47356		125.47356		125.07389	125.07389			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

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
I2046	On 01/02/2018	Bond Future	115.39003		115.39003		114.71162	114.71162			0.00	0.00	0	21,177.00
I2046	On 03/05/2018	Bond Future	115.95153		115.95153		115.26061	115.26061			0.00	0.00	0	0.00
I2046	On 02/08/2018	Bond Future	118.17479		118.17479		117.47158	117.47158			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	119.65265		119.65265		119.13208	119.13208			0.00	0.00	0	24,130.00
I2050	On 03/05/2018	Bond Future	121.89385		121.89385		121.36369	121.36369			0.00	0.00	0	0.00
I2050	On 02/08/2018	Bond Future	122.49778		122.49778		121.95835	121.95835			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	243.31600		243.31600		242.94300	242.94300			0.00	0.00	0	877.00
IGOV	On 03/05/2018	Index Future	247.87400		247.87400		247.49300	247.49300			0.00	0.00	0	272.00
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	0.13190		0.13190		0.13300	0.13300			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future	0.13180		0.13180		0.13280	0.13280			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future	0.13150		0.13150		0.13220	0.13220			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future	0.13140		0.13140		0.13250	0.13250			0.00	0.00	0	562.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.12400		0.12400		0.12400	0.12400			0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future	1.63810		1.63810		1.66020	1.66020		18.10	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future	1.66630		1.66630		1.68900	1.68900		16.46	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future	1.69510		1.69510		1.71850	1.71850		16.09	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future	1.72480		1.72480		1.74830	1.74830			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.82030		1.82030		1.84740	1.84740		15.42	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future	9.33070		9.33070		9.42710	9.42710		18.27	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future	9.45530		9.45530		9.55410	9.55410		16.99	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future	9.58330		9.58330		9.68400	9.68400		16.49	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future	9.71480		9.71480		9.81650	9.81650			0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	10.59320		10.59320		10.72000	10.72000		16.29	0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future	1.31700		1.31700		1.32670	1.32670			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future	1.32790		1.32790		1.34170	1.34170			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 18/06/2018	Foreign Exchange Future			1.33960		1.33960		1.35730	1.35730			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.35270		1.35270		1.37450	1.37450			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.46480		1.46480		1.47610	1.47610			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.35170		1.35170		1.34690	1.34690			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.35630		1.35630		1.35140	1.35140			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.36060		1.36060		1.35560	1.35560			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.36500		1.36500		1.35990	1.35990			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.18500		1.18500		1.18730	1.18730			0.00	0.00	0	30.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.19220		1.19220		1.19440	1.19440			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.19920		1.19920		1.20150	1.20150			0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.20690		1.20690		1.20910	1.20910			0.00	0.00	0	0.00
R186	On 01/02/2018	Bond Future			9.29032		108.53570		9.37331	108.01961		9.04	0.00	141,530,552.80	1,304	90,024.00
R186	On 01/02/2018	Bond Future	7.75	Call	4.87000		0.00487		3.94000	0.00394	4.870	8.45	0.00	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	165.99000		0.16599		135.85000	0.13585	165.990	8.60	0.10	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	3,839.70000		3.83970	4,289.14000	4.28914	3,839.700	8.74	0.81	0.00	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.00	Put	2,644.46000		2.64446	3,037.08000	3.03708	2,644.460	8.89	0.67	0.00	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	1,704.64000		1.70464	2,024.24000	2.02424	1,704.640	9.04	0.52	0.00	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.65	Put	736.34000		0.73634	931.63000	0.93163	736.340	9.32	0.28	0.00	0.00	0	1,950.00
R186	On 03/05/2018	Bond Future			9.36696		110.56049		9.45377	110.03430		9.47	0.00	0.00	0	0.00
R186	On 03/05/2018	Bond Future	9.30	Call	2,449.12000		2.44912	2,226.99000	2.22699	2,449.120	9.35	0.49	0.00	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.75	Put	1,702.99000		1.70299	1,923.54000	1.92354	1,702.990	9.64	0.36	0.00	0.00	0	3,200.00
R186	On 03/05/2018	Bond Future	10.14	Put	1,042.56000		1.04256	1,199.73000	1.19973	1,042.560	9.91	0.24	0.00	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			294.18802		294.18802		294.18359	294.18359			0.00	0.00	0	2,350.00
R197	On 03/05/2018	Bond Future			299.69865		299.69865		299.69449	299.69449			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			229.21172		229.21172		229.20640	229.20640		4.66	0.00	0.00	0	21,522.00
R202	On 03/05/2018	Bond Future			233.50515		233.50515		233.50012	233.50012		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			8.63850		99.81399		8.72234	99.48416		5.90	0.00	0.00	0	61,216.00
R2023	On 03/05/2018	Bond Future			8.70423		97.74624		8.79347	97.40977		5.92	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future	9.19	Put	772.75000		0.77275	895.89000	0.89589	772.750	6.10	0.31	0.00	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

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
R2030	On 01/02/2018	Bond Future			9.74460		87.95109		9.84769	87.29620			0.00	0.00	0	70,819.00
R2030	On 03/05/2018	Bond Future			9.82210		89.59182		9.92903	88.92424			0.00	0.00	0	0.00
R2030	On 02/08/2018	Bond Future			9.90001		87.28547		10.01089	86.60571			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			9.93161		90.26887		10.02952	89.60456		12.98	0.00	0.00	0	44,248.00
R2032	On 01/02/2018	Bond Future	9.20	Call	299.74000		0.29974		240.93000	0.24093	299.740	12.36	0.14	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	411.08000		0.41108		333.04000	0.33304	411.080	12.44	0.17	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	550.82000		0.55082		449.88000	0.44988	550.820	12.51	0.22	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	632.35000		0.63235		518.61000	0.51861	632.350	12.55	0.24	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			10.00803		87.79571		10.10941	87.11860		13.66	0.00	0.00	0	0.00
R2032	On 02/08/2018	Bond Future			10.08218		89.46108		10.18701	88.77159		13.96	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			10.07823		94.17818		10.17103	93.48912			0.00	0.00	0	56,034.00
R2035	On 03/05/2018	Bond Future			10.15265		91.43481		10.24859	90.73245			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			10.15989		86.28958		10.25766	85.56794		14.77	0.00	3,969,320.68	46	53,533.00
R2037	On 01/02/2018	Bond Future	9.88	Call	1,138.34000		1.13834		948.90000	0.94890	1,138.340	14.45	0.35	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.32	Put	1,505.35000		1.50535		1,862.73000	1.86273	1,505.350	14.84	0.40	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.72	Put	648.62000		0.64862		857.22000	0.85722	648.620	15.26	0.21	0.00	0	2,000.00
R2037	On 03/05/2018	Bond Future			10.23684		87.89933		10.33788	87.16371		15.62	0.00	0.00	0	0.00
R2037	On 02/08/2018	Bond Future			10.31419		85.31043		10.41856	84.56136		15.94	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			7.51419		101.42115		7.56673	101.37743		1.03	0.00	0.00	0	38,225.00
R204	On 03/05/2018	Bond Future			7.50682		103.31324		7.58199	103.26822		0.83	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			10.25539		89.26262		10.34295	88.57595		15.34	0.00	0.00	0	26,025.00
R2040	On 03/05/2018	Bond Future			10.33297		90.92773		10.42344	90.22784		16.24	0.00	0.00	0	0.00
R2040	On 02/08/2018	Bond Future			10.41099		88.14601		10.50444	87.43326		16.58	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			10.29422		86.24573		10.39197	85.47730		16.00	0.00	0.00	0	18,064.00
R2044	On 03/05/2018	Bond Future			10.36988		87.85456		10.47083	87.07141		16.94	0.00	0.00	0	0.00
R2044	On 02/08/2018	Bond Future			10.44591		85.13969		10.55014	84.34214		17.31	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			10.24468		89.96563		10.34757	89.13618		16.12	0.00	0.00	0	102,388.00

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
R2048	On 03/05/2018	Bond Future		10.31404	87.20705		10.42023	86.36167		17.01	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		8.10235	98.93128		8.16809	98.81662		2.22	0.00	5,738,014.24	58	45,210.00
R207	On 03/05/2018	Bond Future		8.19974	100.77687		8.27627	100.65959		2.10	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		8.33493	98.07033		8.39892	97.90115		3.76	0.00	15,200,901.15	155	34,879.00
R208	On 03/05/2018	Bond Future		8.41047	96.49861		8.48082	96.32580		3.61	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 01/02/2018	Bond Future		10.00042	71.07985		10.09288	70.50192		15.28	0.00	19,831,278.15	279	154,182.00
R209	On 01/02/2018	Bond Future	9.32	Call	333.59000	0.33359	274.28000	0.27428	333.590	14.65	0.16	0.00	0	157.00
R209	On 01/02/2018	Bond Future	9.33	Call	344.26000	0.34426	283.25000	0.28325	344.260	14.66	0.16	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.52	Call	597.04000	0.59704	497.80000	0.49780	597.040	14.84	0.24	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.59	Put	3,373.18000	3.37318	3,834.98000	3.83498	3,373.180	14.90	0.72	0.00	0	377.00
R209	On 01/02/2018	Bond Future	9.75	Call	1,049.97000	1.04997	890.29000	0.89029	1,049.970	15.05	0.37	0.00	0	5,000.00
R209	On 01/02/2018	Bond Future	9.85	Put	2,257.35000	2.25735	2,645.53000	2.64553	2,257.350	15.14	0.58	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	9.87	Put	2,183.32000	2.18332	2,565.29000	2.56529	2,183.320	15.16	0.56	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.88	Put	2,147.05000	2.14705	2,525.88000	2.52588	2,147.050	15.17	0.56	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.89	Put	2,111.08000	2.11108	2,486.78000	2.48678	2,111.080	15.18	0.55	0.00	0	157.00
R209	On 01/02/2018	Bond Future	10.00	Put	1,743.13000	1.74313	2,083.60000	2.08360	1,743.130	15.28	0.49	0.00	0	7,488.00
R209	On 01/02/2018	Bond Future	10.10	Put	1,453.38000	1.45338	1,761.39000	1.76139	1,453.380	15.39	0.43	0.00	0	3,000.00
R209	On 01/02/2018	Bond Future	10.22	Put	1,155.88000	1.15588	1,425.29000	1.42529	1,155.880	15.53	0.37	0.00	0	739.00
R209	On 03/05/2018	Bond Future			10.06731	69.25650	10.16265	68.66745		16.13	0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future	9.75	Call	1,922.15000	1.92215	1,718.09000	1.71809	1,922.150	15.68	0.41	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.00	Put	3,038.78000	3.03878	3,372.76000	3.37276	3,038.780	15.90	0.50	0.00	0	5,000.00
R209	On 03/05/2018	Bond Future	10.22	Put	2,386.27000	2.38627	2,675.40000	2.67540	2,386.270	16.10	0.43	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	1,313.23000	1.31323	1,507.67000	1.50767	1,313.230	16.65	0.27	0.00	0	435.00
R209	On 02/08/2018	Bond Future		10.13181	70.57020		10.22998	69.97037		16.52	0.00	0.00	0	0.00
R209	On 02/08/2018	Bond Future	9.66	Call	2,423.39000	2.42339	2,212.82000	2.21282	2,423.390	15.99	0.40	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	3,521.28000	3.52128	3,823.83000	3.82383	3,521.280	16.49	0.45	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	2,084.95000	2.08495	2,297.41000	2.29741	2,084.950	17.17	0.31	0.00	0	435.00
R209	On 01/11/2018	Bond Future		10.19558	68.78368		10.29696	68.17108		17.00	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	9.34	Call	2,179.97000	2.17997	1,997.23000	1.99723	2,179.970	16.18	0.34	0.00	0	435.00
R209	On 01/11/2018	Bond Future	9.94	Put	5,258.29000	5.25829	5,606.16000	5.60616	5,258.290	16.73	0.53	0.00	0	435.00
R209	On 01/11/2018	Bond Future	10.57	Put	3,439.82000	3.43982	3,704.45000	3.70445	3,439.820	17.36	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

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/R186	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 01/02/2018	Bond Future	182.68412		182.68412		182.68059	182.68059			0.00	0.00	0	2,159.00
R210	On 03/05/2018	Bond Future	183.68097		183.68097		183.67748	183.67748			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	149.39942		149.39942		149.39718	149.39718			0.00	0.00	0	4,967.00
R212	On 03/05/2018	Bond Future	152.19785		152.19785		152.19572	152.19572			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	9.82073		82.55462		9.91863	81.95024		12.78	0.00	0.00	0	58,817.00
R213	On 03/05/2018	Bond Future	9.89152		80.54515		9.99279	79.92915		13.43	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	10.18303		70.33895		10.27557	69.74746		16.08	0.00	0.00	0	49,807.00
R214	On 03/05/2018	Bond Future	10.25001		68.35518		10.34540	67.75224		17.00	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	24,201.87000		24,201.87000		24,423.34000	24,423.34000			0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future	24,599.53000		24,599.53000		24,824.87000	24,824.87000			0.00	0.00	0	0.00
SGD / R	On 18/12/2017	Foreign Exchange Future	10.09970		10.09970		10.19440	10.19440		17.75	0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future	10.25880		10.25880		10.35510	10.35510		16.39	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	10.41970		10.41970		10.51860	10.51860		15.72	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	10.58520		10.58520		10.68500	10.68500			0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	11.60840		11.60840		11.71580	11.71580		16.32	0.00	0.00	0	0.00
TRY / R	On 18/12/2017	Foreign Exchange Future	3.48650		3.48650		3.48050	3.48050		15.33	0.00	0.00	0	4,775.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.43680		3.43680		3.42920	3.42920		14.41	0.00	0.00	0	433.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.38410		3.38410		3.37570	3.37570		14.25	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	3.33420		3.33420		3.32420	3.32420			0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.35420		3.35420		3.35250	3.35250		15.92	0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.32500		1.32500		1.34530	1.34530			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.30920		1.30920		1.32890	1.32890			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
ZMW / R	On 18/06/2018		Foreign Exchange Future	1.28800	1.28800		1.30670	1.30670			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018		Foreign Exchange Future	1.27020	1.27020		1.28860	1.28860			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019		Foreign Exchange Future	1.21640	1.21640		1.21640	1.21640			0.00	0.00	0	0.00
Total for Derivatives :												1,186,803,683.51	112,068	7,697,049.00
Grand Total:												1,186,803,683.51	112,068	7,697,049.00