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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/12/2017

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 06/12/2017	Any day expiry	13.55850	13.55850		13.59730	13.59730		19.35	0.00	0.00	0	0.00	
\$ / R	On 06/12/2017	Any day expiry	14.30	Call	0.16390	0.00016	1.78210	0.00178	0.164	35.63	0.00	0.00	0	100.00
\$ / R	On 14/12/2017	Any day expiry	13.57110		13.57110	13.61240	13.61240		21.61	0.00	0.00	0	241.00	
\$ / R	On 15/12/2017	Any day expiry	13.57330		13.57330	13.61460	13.61460		23.18	0.00	0.00	0	1,781.00	
\$ / R	On 15/12/2017	Any day expiry	13.78	Call	127.39890	0.12740	135.37790	0.13538	127.399	23.82	0.36	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.57970		13.57970	13.62120	13.62120		24.42	0.00	1,273,422,787.80	93,774	900,856.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	1.17350	0.00117	1.11610	0.00112	1.173	29.92	0.00	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	2.61240	0.00261	2.55550	0.00256	2.612	28.64	0.01	0.00	0	20,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.16	Put	4.31750	0.00432	4.27920	0.00428	4.318	27.81	0.02	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.20	Put	4.88880	0.00489	4.85850	0.00486	4.889	27.61	0.02	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	5.04270	0.00504	5.01460	0.00501	5.043	27.56	0.02	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	8.70770	0.00871	7.54050	0.00754	8.708	26.41	0.03	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	11.52920	0.01153	9.17710	0.00918	11.529	25.79	0.04	0.00	0	16,416.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.56	Put	13.63540	0.01364	10.35930	0.01036	13.635	25.41	0.05	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	17.51830	0.01752	12.48600	0.01249	17.518	24.85	0.06	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.75	Put	23.09920	0.02310	15.47770	0.01548	23.099	24.23	0.08	0.00	0	10,000.00

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	12.76	Put	23.74390	0.02374	15.82050	0.01582	23.744	24.16	0.08	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	50.34400	0.05034	33.55110	0.03355	50.344	23.45	0.16	0.00	0	11,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	70.57220	0.07057	49.82940	0.04983	70.572	23.62	0.20	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	90.58070	0.09058	66.60190	0.06660	90.581	23.74	0.25	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Put	96.15250	0.09615	71.36540	0.07137	96.153	23.78	0.26	3,481,219.72	1,000	6,728.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Call	475.85250	0.47585	492.56540	0.49257	475.853	23.78	0.74	0.00	0	7,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	99.02650	0.09903	73.83730	0.07384	99.026	23.79	0.26	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.22	Put	101.95910	0.10196	76.36890	0.07637	101.959	23.81	0.27	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	440.81990	0.44082	455.53440	0.45553	440.820	23.86	0.72	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	145.66950	0.14567	115.04390	0.11504	145.670	24.02	0.34	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	165.32590	0.16533	132.89810	0.13290	165.326	24.10	0.38	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	289.19980	0.28920	294.98730	0.29499	289.200	24.26	0.56	0.00	0	11,116.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.52	Put	219.11580	0.21912	0.00000	0.00000	219.116	24.29	0.45	256,953,059.16	42,000	21,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.53	Put	224.02110	0.22402	0.00000	0.00000	224.021	24.31	0.46	45,954,979.02	7,400	3,700.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.53	Call	273.72110	0.27372	0.00000	0.00000	273.721	24.31	0.54	54,167,603.36	7,400	0.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.60	Call	239.86000	0.23986	242.86020	0.24286	239.860	24.42	0.50	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.64	Put	282.66410	0.28266	243.23470	0.24323	282.664	24.53	0.53	0.00	0	4,400.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.67	Put	300.19680	0.30020	260.12860	0.26013	300.197	24.62	0.55	2,995,153.50	400	640.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Put	356.03600	0.35604	314.35580	0.31436	356.036	24.86	0.60	0.00	0	3,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Call	175.73600	0.17574	175.55580	0.17556	175.736	24.86	0.40	0.00	0	3,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Put	382.35210	0.38235	340.09600	0.34010	382.352	24.97	0.62	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.90	Put	451.90560	0.45191	408.54590	0.40855	451.906	25.24	0.68	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.93	Call	123.45900	0.12346	121.35430	0.12135	123.459	25.33	0.31	0.00	0	7,820.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Call	106.09170	0.10609	103.55120	0.10355	106.092	25.52	0.27	0.00	0	19,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	526.39170	0.52639	482.35120	0.48235	526.392	25.52	0.73	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.10	Call	84.93750	0.08494	82.05420	0.08205	84.938	25.79	0.23	308,342.21	100	0.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.27	Put	747.67150	0.74767	703.25180	0.70325	747.671	26.25	0.84	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	42.42040	0.04242	39.27040	0.03927	42.420	26.68	0.13	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Call	33.57080	0.03357	30.34590	0.03035	33.571	27.02	0.10	0.00	0	8,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	953.87080	0.95387	909.14590	0.90915	953.871	27.02	0.90	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	24.67650	0.02468	21.56390	0.02156	24.677	27.47	0.08	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.90	Call	12.91010	0.01291	10.41500	0.01042	12.910	28.40	0.04	0.00	0	1,500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	10.43460	0.01043	8.23430	0.00823	10.435	28.89	0.04	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	8.56420	0.00856	6.67850	0.00668	8.564	29.59	0.03	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	4.48100	0.00448	3.38140	0.00338	4.481	32.08	0.02	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.60	Call	3.84540	0.00385	2.88350	0.00288	3.845	32.72	0.01	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	2.19600	0.00220	1.61770	0.00162	2.196	35.27	0.01	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	0.77730	0.00078	0.68090	0.00068	0.777	43.08	0.00	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	0.72520	0.00073	0.65040	0.00065	0.725	43.86	0.00	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	0.25180	0.00025	0.24630	0.00025	0.252	47.12	0.00	0.00	0	2,055.00
\$ / R	On 19/12/2017	Any day expiry			13.58190	13.58190	13.62340	13.62340		25.25	0.00	0.00	0	300.00
\$ / R	On 21/12/2017	Any day expiry			13.58620	13.58620	13.62780	13.62780		24.62	0.00	0.00	0	221.00
\$ / R	On 22/12/2017	Any day expiry			13.58840	13.58840	13.62990	13.62990		24.37	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	240.62180	0.24062	200.70980	0.20071	240.622	24.24	0.44	0.00	0	60.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	1.71210	0.00171	1.38240	0.00138	1.712	48.39	0.00	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.59920	13.59920	13.64090	13.64090		22.81	0.00	0.00	0	916.00
\$ / R	On 29/12/2017	Any day expiry			13.60350	13.60350	13.64530	13.64530		22.56	0.00	0.00	0	1,000.00
\$ / R	On 29/12/2017	Any day expiry	14.50	Call	71.94770	0.07195	71.34250	0.07134	71.948	24.58	0.16	0.00	0	150.00
\$ / R	On 29/12/2017	Any day expiry	14.80	Call	40.73390	0.04073	40.07920	0.04008	40.734	25.10	0.10	0.00	0	200.00
\$ / R	On 02/01/2018	Any day expiry			13.61220	13.61220	13.65400	13.65400		21.76	0.00	0.00	0	0.00
\$ / R	On 04/01/2018	Any day expiry			13.61650	13.61650	13.65840	13.65840		21.63	0.00	0.00	0	677.00
\$ / R	On 08/01/2018	Any day expiry			13.62520	13.62520	13.66710	13.66710		20.96	0.00	0.00	0	0.00
\$ / R	On 08/01/2018	Any day expiry	12.50	Put	28.50760	0.02851	22.57380	0.02257	28.508	20.01	0.07	0.00	0	20,000.00
\$ / R	On 08/01/2018	Any day expiry	13.25	Put	182.84910	0.18285	163.82490	0.16382	182.849	20.65	0.32	0.00	0	20,000.00
\$ / R	On 09/01/2018	Any day expiry			13.62740	13.62740	13.66930	13.66930		20.87	0.00	0.00	0	200.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	167.98690	0.16799	150.25190	0.15025	167.987	20.51	0.30	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	69.66730	0.06967	72.30930	0.07231	69.667	23.34	0.14	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	57.82880	0.05783	60.06010	0.06006	57.829	23.58	0.12	0.00	0	1,000.00
\$ / R	On 10/01/2018	Any day expiry			13.62950	13.62950	13.67160	13.67160		20.78	0.00	0.00	0	500.00
\$ / R	On 12/01/2018	Any day expiry			13.63390	13.63390	13.67600	13.67600		20.69	0.00	0.00	0	241.00
\$ / R	On 15/01/2018	Any day expiry			13.64040	13.64040	13.68260	13.68260		20.25	0.00	70,812,931.00	5,208	574.00
\$ / R	On 15/01/2018	Any day expiry	14.12	Call	200.28260	0.20028	208.58400	0.20858	200.283	21.27	0.33	0.00	0	50,000.00
\$ / R	On 16/01/2018	Any day expiry			13.64260	13.64260	13.68480	13.68480		20.19	0.00	0.00	0	500.00
\$ / R	On 18/01/2018	Any day expiry			13.64690	13.64690	13.68930	13.68930		20.06	0.00	0.00	0	241.00
\$ / R	On 18/01/2018	Any day expiry	13.90	Put	532.25590	0.53226	501.88210	0.50188	532.256	20.59	0.59	159,947,070.40	20,000	20,000.00
\$ / R	On 19/01/2018	Any day expiry			13.64910	13.64910	13.69150	13.69150		20.00	0.00	0.00	0	0.00
\$ / R	On 19/01/2018	Any day expiry	13.75	Put	440.40690	0.44041	412.57180	0.41257	440.407	20.22	0.53	0.00	0	18,000.00
\$ / R	On 25/01/2018	Any day expiry			13.66220	13.66220	13.70470	13.70470		19.55	0.00	0.00	0	70.00
\$ / R	On 31/01/2018	Any day expiry			13.67520	13.67520	13.71800	13.71800		19.19	0.00	0.00	0	2,430.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	221.71130	0.22171	206.28610	0.20629	221.711	18.79	0.32	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	229.15270	0.22915	213.37490	0.21337	229.153	18.81	0.33	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	240.61160	0.24061	224.30210	0.22430	240.612	18.84	0.34	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	281.39610	0.28140	263.29290	0.26329	281.396	18.94	0.38	0.00	0	168,000.00
\$ / R	On 01/02/2018	Any day expiry			13.67740	13.67740	13.72020	13.72020		19.15	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	12.57	Put	58.88280	0.05888	52.75100	0.05275	58.883	18.34	0.12	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	13.04	Put	154.61300	0.15461	142.89790	0.14290	154.613	18.55	0.25	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	188.60030	0.18860	175.07180	0.17507	188.600	18.66	0.29	0.00	0	3,496.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	68.35860	0.06836	72.53090	0.07253	68.359	22.01	0.12	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	45.21410	0.04521	47.29930	0.04730	45.214	22.30	0.08	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.79	Call	30.90250	0.03090	31.77320	0.03177	30.903	22.56	0.06	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	15.88	Call	27.17960	0.02718	27.75780	0.02776	27.180	22.65	0.05	0.00	0	773.00
\$ / R	On 06/02/2018	Any day expiry			13.68830	13.68830	13.73130	13.73130		18.97	0.00	0.00	0	0.00
\$ / R	On 06/02/2018	Any day expiry	13.20	Put	211.73810	0.21174	197.48080	0.19748	211.738	18.43	0.30	0.00	0	35,000.00
\$ / R	On 06/02/2018	Any day expiry	13.80	Put	494.64930	0.49465	469.31880	0.46932	494.649	19.17	0.52	0.00	0	35,000.00
\$ / R	On 08/02/2018	Any day expiry			13.69260	13.69260	13.73560	13.73560		18.92	0.00	0.00	0	0.00
\$ / R	On 08/02/2018	Any day expiry	13.16	Put	201.35260	0.20135	187.74120	0.18774	201.353	18.34	0.29	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	13.86	Put	534.75080	0.53475	508.70110	0.50870	534.751	19.24	0.54	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	15.05	Call	100.40450	0.10040	106.50210	0.10650	100.405	21.52	0.16	0.00	0	1,880.00

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\$ / R			On 12/02/2018	Any day expiry			13.70110	13.70110		13.74420	13.74420		18.73	0.00	0.00	0	0.00
\$ / R	13.75	Put	On 12/02/2018	Any day expiry	473.04440	0.47304		0.00000	0.00000	473.044	18.83	0.50	136,658,772.00	20,000	20,000.00		
\$ / R	13.90	Put	On 12/02/2018	Any day expiry	563.87320	0.56387	537.45700	0.53746	563.873	19.12	0.55	0.00	0	20,000.00			
\$ / R			On 13/02/2018	Any day expiry	13.70330	13.70330	13.74640	13.74640		18.72	0.00	0.00	0	70.00			
\$ / R			On 15/02/2018	Any day expiry	13.70750	13.70750	13.75070	13.75070		18.68	0.00	0.00	0	10.00			
\$ / R			On 16/02/2018	Any day expiry	13.70970	13.70970	13.75290	13.75290		18.67	0.00	0.00	0	0.00			
\$ / R	14.20	Put	On 16/02/2018	Any day expiry	772.05480	0.77205	742.21080	0.74221	772.055	19.62	0.64	175,361,268.60	20,000	20,000.00			
\$ / R			On 28/02/2018	Any day expiry	13.73530	13.73530	13.77880	13.77880		18.37	0.00	0.00	0	1,000.00			
\$ / R	14.18	Put	On 28/02/2018	Any day expiry	767.45890	0.76746	738.61830	0.73862	767.459	19.17	0.62	0.00	0	90,000.00			
\$ / R			On 01/03/2018	Any day expiry	13.73740	13.73740	13.78100	13.78100		18.36	0.00	0.00	0	0.00			
\$ / R	13.40	Put	On 01/03/2018	Any day expiry	321.62720	0.32163	304.18500	0.30419	321.627	17.94	0.37	0.00	0	50,000.00			
\$ / R	13.50	Put	On 01/03/2018	Any day expiry	366.78700	0.36679	347.86860	0.34787	366.787	18.06	0.40	551,972,313.00	100,000	0.00			
\$ / R			On 02/03/2018	Any day expiry	13.73960	13.73960	13.78310	13.78310		18.35	0.00	0.00	0	0.00			
\$ / R	13.40	Put	On 02/03/2018	Any day expiry	323.20390	0.32320	305.82290	0.30582	323.204	17.93	0.37	253,575,288.00	50,000	100,000.00			
\$ / R			On 15/03/2018	Any day expiry	13.76730	13.76730	13.81130	13.81130		18.10	0.00	0.00	0	3,716.00			
\$ / R			On 19/03/2018	Foreign Exchange Future	13.77590	13.77590	13.82000	13.82000		18.08	0.00	94,805,743.80	6,882	219,109.00			
\$ / R	12.00	Put	On 19/03/2018	Foreign Exchange Future	39.91700	0.03992	37.67140	0.03767	39.917	17.81	0.07	0.00	0	225,000.00			
\$ / R	12.36	Put	On 19/03/2018	Foreign Exchange Future	67.24160	0.06724	61.58580	0.06159	67.242	17.01	0.11	0.00	0	20,880.00			
\$ / R	12.40	Put	On 19/03/2018	Foreign Exchange Future	71.15310	0.07115	64.99520	0.06500	71.153	16.93	0.11	0.00	0	2,500.00			
\$ / R	12.50	Put	On 19/03/2018	Foreign Exchange Future	85.87180	0.08587	78.89660	0.07890	85.872	16.96	0.13	0.00	0	26,000.00			
\$ / R	12.57	Put	On 19/03/2018	Foreign Exchange Future	97.49150	0.09749	89.91710	0.08992	97.491	16.99	0.15	0.00	0	3,000.00			
\$ / R	12.82	Put	On 19/03/2018	Foreign Exchange Future	148.66420	0.14866	138.78150	0.13878	148.664	17.09	0.20	0.00	0	10,323.00			
\$ / R	12.94	Put	On 19/03/2018	Foreign Exchange Future	179.09110	0.17909	168.02000	0.16802	179.091	17.14	0.23	0.00	0	5,000.00			
\$ / R	13.00	Put	On 19/03/2018	Foreign Exchange Future	195.83370	0.19583	184.15370	0.18415	195.834	17.16	0.25	0.00	0	94,964.00			
\$ / R	13.22	Put	On 19/03/2018	Foreign Exchange Future	269.09500	0.26910	254.58450	0.25458	269.095	17.35	0.31	0.00	0	15,000.00			
\$ / R	13.25	Put	On 19/03/2018	Foreign Exchange Future	280.58310	0.28058	265.61500	0.26561	280.583	17.39	0.32	0.00	0	2,478.00			
\$ / R	13.38	Put	On 19/03/2018	Foreign Exchange Future	333.77720	0.33378	316.79770	0.31680	333.777	17.55	0.36	0.00	0	2,500.00			
\$ / R	13.40	Put	On 19/03/2018	Foreign Exchange Future	342.45370	0.34245	325.16190	0.32516	342.454	17.58	0.37	0.00	0	7,500.00			
\$ / R	13.50	Put	On 19/03/2018	Foreign Exchange Future	387.78710	0.38779	368.92830	0.36893	387.787	17.71	0.40	0.00	0	17,750.00			
\$ / R	13.50	Call	On 19/03/2018	Foreign Exchange Future	663.68710	0.66369	688.92830	0.68893	663.687	17.71	0.60	0.00	0	40,000.00			
\$ / R	13.60	Put	On 19/03/2018	Foreign Exchange Future	436.35060	0.43635	415.92560	0.41593	436.351	17.83	0.43	0.00	0	3,000.00			
\$ / R	13.70	Call	On 19/03/2018	Foreign Exchange Future	563.99040	0.56399	586.11180	0.58611	563.990	17.96	0.54	0.00	0	25,000.00			
\$ / R	13.74	Put	On 19/03/2018	Foreign Exchange Future	509.65670	0.50966	487.06300	0.48706	509.657	18.01	0.47	0.00	0	20,880.00			
\$ / R	13.76	Call	On 19/03/2018	Foreign Exchange Future	536.52510	0.53653	557.72600	0.55773	536.525	18.03	0.52	0.00	0	4,000.00			
\$ / R	13.84	Put	On 19/03/2018	Foreign Exchange Future	566.29890	0.56630	542.24930	0.54225	566.299	18.16	0.50	0.00	0	1,000.00			
\$ / R	13.89	Call	On 19/03/2018	Foreign Exchange Future	482.08330	0.48208	501.46210	0.50146	482.083	18.24	0.49	0.00	0	1,000.00			
\$ / R	13.89	Put	On 19/03/2018	Foreign Exchange Future	596.18330	0.59618	571.46210	0.57146	596.183	18.24	0.51	0.00	0	1,000.00			
\$ / R	13.91	Put	On 19/03/2018	Foreign Exchange Future	608.34270	0.60834	583.35350	0.58335	608.343	18.28	0.52	0.00	0	7,000.00			
\$ / R	13.93	Put	On 19/03/2018	Foreign Exchange Future	620.61400	0.62061	595.36470	0.59536	620.614	18.31	0.53	0.00	0	10,323.00			
\$ / R	13.93	Call	On 19/03/2018	Foreign Exchange Future	466.51400	0.46651	485.36470	0.48536	466.514	18.31	0.47	0.00	0	100.00			
\$ / R	13.95	Put	On 19/03/2018	Foreign Exchange Future	633.00190	0.63300	607.48880	0.60749	633.002	18.35	0.53	0.00	0	1,000.00			
\$ / R	13.98	Put	On 19/03/2018	Foreign Exchange Future	651.79030	0.65179	625.89130	0.62589	651.790	18.40	0.54	0.00	0	200.00			
\$ / R	14.00	Call	On 19/03/2018	Foreign Exchange Future	440.35780	0.44036	458.30020	0.45830	440.358	18.44	0.45	62,355,400.80	10,000	10,000.00			
\$ / R	14.02	Call	On 19/03/2018	Foreign Exchange Future	433.13220	0.43313	450.82410	0.45082	433.132	18.47	0.45	0.00	0	55.00			

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	14.05	Put	696.60020	0.69660	669.81460	0.66981	696.600	18.53	0.56	0.00	0	500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.07	Call	415.54720	0.41555	432.61070	0.43261	415.547	18.56	0.44	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.16	Put	769.64460	0.76964	741.51940	0.74152	769.645	18.72	0.59	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	783.25660	0.78326	754.89620	0.75490	783.257	18.76	0.59	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Call	372.87100	0.37287	388.37770	0.38838	372.871	18.79	0.40	0.00	0	36.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Put	796.97100	0.79697	768.37770	0.76838	796.971	18.79	0.60	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.22	Put	810.78080	0.81078	781.95700	0.78196	810.781	18.83	0.60	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.25	Call	357.58010	0.35758	372.51360	0.37251	357.580	18.88	0.39	0.00	0	4,167.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.44	Call	304.76050	0.30476	317.65540	0.31766	304.760	19.22	0.34	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	302.19950	0.30220	314.99480	0.31499	302.200	19.24	0.34	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	1,006.26610	1.00627	974.56080	0.97456	1,006.266	19.31	0.67	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Call	289.70840	0.28971	302.00650	0.30201	289.708	19.33	0.33	0.00	0	490.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	1,013.80840	1.01381	982.00650	0.98201	1,013.808	19.33	0.67	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	1,028.95100	1.02895	997.01430	0.99701	1,028.951	19.36	0.68	0.00	0	850.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.57	Call	273.05610	0.27306	284.88890	0.28489	273.056	19.45	0.31	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.60	Call	266.21230	0.26621	277.85150	0.27785	266.212	19.50	0.31	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	234.46490	0.23446	245.19430	0.24519	234.465	19.77	0.28	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.79	Call	226.65910	0.22666	237.15920	0.23716	226.659	19.84	0.27	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.79	Put	1,240.75910	1.24076	1,207.15920	1.20716	1,240.759	19.84	0.73	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	213.62670	0.21363	223.74310	0.22374	213.627	19.96	0.26	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	206.52340	0.20652	216.42900	0.21643	206.523	20.03	0.25	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	204.78660	0.20479	214.63930	0.21464	204.787	20.05	0.25	0.00	0	18,718.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.95	Call	197.98330	0.19798	207.62960	0.20763	197.983	20.12	0.24	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	189.80510	0.18981	199.20270	0.19920	189.805	20.21	0.23	0.00	0	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	173.01570	0.17302	181.89290	0.18189	173.016	20.40	0.21	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	152.10710	0.15211	160.31940	0.16032	152.107	20.64	0.19	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	127.36500	0.12736	134.75920	0.13476	127.365	20.92	0.16	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	122.92380	0.12292	130.16580	0.13017	122.924	20.98	0.16	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	115.52680	0.11553	122.50850	0.12251	115.527	21.07	0.15	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	103.88080	0.10388	110.44170	0.11044	103.881	21.24	0.14	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	79.05130	0.07905	84.64670	0.08465	79.051	21.67	0.11	0.00	0	3,276.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	68.73120	0.06873	73.89040	0.07389	68.731	21.89	0.10	0.00	0	225,000.00
\$ / R	On 29/03/2018	Any day expiry			13.79720	13.79720	13.84170	13.84170		17.97	0.00	0.00	0	1,199.00
\$ / R	On 24/04/2018	Any day expiry			13.85270	13.85270	13.89810	13.89810		17.72	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			13.85490	13.85490	13.90030	13.90030		17.72	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,416.64470	1.41664	1,381.75390	1.38175	1,416.645	19.59	0.72	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	151.70460	0.15170	158.98810	0.15899	151.705	20.74	0.17	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			13.86550	13.86550	13.91110	13.91110		17.65	0.00	0.00	0	110.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	581.26050	0.58126	557.78900	0.55779	581.261	17.59	0.46	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	241.03000	0.24103	250.63860	0.25064	241.030	19.89	0.25	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	177.26630	0.17727	185.34460	0.18534	177.266	20.45	0.19	0.00	0	500.00
\$ / R	On 09/05/2018	Any day expiry			13.88480	13.88480	13.93070	13.93070		17.64	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	171.59560	0.17160	161.20120	0.16120	171.596	16.50	0.20	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	621.75480	0.62175	597.44330	0.59744	621.755	17.59	0.47	0.00	0	1,880.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	197.09770	0.19710	205.63120	0.20563	197.098	20.29	0.20	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			13.88900	13.88900	13.93500	13.93500		17.64	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			13.89540	13.89540	13.94150	13.94150		17.59	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	177.39230	0.17739	166.78910	0.16679	177.392	16.46	0.20	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	1,037.55790	1.03756	1,006.14750	1.00615	1,037.558	18.51	0.61	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	188.31050	0.18831	196.47290	0.19647	188.310	20.38	0.19	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			13.89760	13.89760	13.94370	13.94370		17.59	0.00	0.00	0	0.00
\$ / R	On 31/05/2018	Any day expiry			13.93170	13.93170	13.97840	13.97840		17.55	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	604.47950	0.60448	580.87890	0.58088	604.479	17.36	0.44	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	268.89540	0.26890	278.91050	0.27891	268.895	19.80	0.25	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	200.66180	0.20066	208.88180	0.20888	200.662	20.35	0.20	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.97030	13.97030	14.01760	14.01760		17.52	0.00	16,205,548.00	1,160	120,533.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	13.41130	0.01341	14.41480	0.01441	13.411	16.52	0.02	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	28.99100	0.02899	29.86980	0.02987	28.991	15.94	0.04	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	69.89620	0.06990	67.96560	0.06797	69.896	16.06	0.09	0.00	0	137,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	102.61440	0.10261	97.95000	0.09795	102.614	16.13	0.12	0.00	0	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	127.13390	0.12713	120.33840	0.12034	127.134	16.16	0.14	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	202.22240	0.20222	190.50600	0.19051	202.222	16.30	0.20	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	261.05950	0.26106	247.13950	0.24714	261.060	16.42	0.25	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	273.42810	0.27343	259.07570	0.25908	273.428	16.44	0.25	0.00	0	15,158.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	289.41990	0.28942	274.52410	0.27452	289.420	16.47	0.27	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	330.25220	0.33025	314.02780	0.31403	330.252	16.54	0.29	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	348.29180	0.34829	331.51140	0.33151	348.292	16.57	0.30	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	378.42800	0.37843	360.75040	0.36075	378.428	16.62	0.32	0.00	0	2,050.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	447.75990	0.44776	428.02580	0.42803	447.760	16.82	0.36	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	456.89290	0.45689	436.89690	0.43690	456.893	16.85	0.36	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	533.58320	0.53358	511.54680	0.51155	533.583	17.06	0.40	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	590.00080	0.59000	566.58080	0.56658	590.001	17.20	0.42	0.00	0	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	616.61940	0.61662	592.57760	0.59258	616.619	17.26	0.44	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	622.01420	0.62201	597.85030	0.59785	622.014	17.28	0.44	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	632.87920	0.63288	608.46770	0.60847	632.879	17.30	0.44	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	638.34520	0.63835	613.80830	0.61381	638.345	17.31	0.45	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	671.63850	0.67164	646.37110	0.64637	671.639	17.39	0.46	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	728.96970	0.72897	702.50970	0.70251	728.970	17.52	0.48	0.00	0	6,130.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	789.17130	0.78917	761.58200	0.76158	789.171	17.67	0.50	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	883.51220	0.88351	854.28550	0.85429	883.512	17.88	0.53	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	460.49990	0.46050	474.14860	0.47415	460.500	18.55	0.38	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	434.59830	0.43460	447.61120	0.44761	434.598	18.70	0.36	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	365.81950	0.36582	377.12590	0.37713	365.819	19.17	0.31	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	359.61880	0.35962	370.77220	0.37077	359.619	19.21	0.31	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	304.93920	0.30494	314.73660	0.31474	304.939	19.65	0.27	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	287.12330	0.28712	296.54820	0.29655	287.123	19.76	0.25	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	245.69030	0.24569	254.23550	0.25424	245.690	20.06	0.22	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	197.27490	0.19727	204.75760	0.20476	197.275	20.49	0.18	0.00	0	5,183.00

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	16.38	Call	173.43380	0.17343	180.37260	0.18037	173.434	20.74	0.17	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	170.43050	0.17043	177.29940	0.17730	170.430	20.78	0.16	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	162.70310	0.16270	169.39090	0.16939	162.703	20.87	0.16	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	159.90470	0.15990	166.52630	0.16653	159.905	20.91	0.15	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	148.37510	0.14838	154.72040	0.15472	148.375	21.06	0.14	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	128.36810	0.12837	134.42140	0.13442	128.368	21.42	0.13	0.00	0	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	123.46210	0.12346	129.51670	0.12952	123.462	21.55	0.12	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	111.68180	0.11168	117.73560	0.11774	111.682	21.88	0.11	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.28	Call	108.08050	0.10808	114.13190	0.11413	108.080	21.99	0.11	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	103.19490	0.10319	109.24130	0.10924	103.195	22.15	0.10	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			13.99400	13.99400	14.04160	14.04160		17.50	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	625.04200	0.62504	600.41260	0.60041	625.042	17.25	0.43	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	294.00360	0.29400	303.18450	0.30318	294.004	19.81	0.25	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	223.30950	0.22331	230.92390	0.23092	223.310	20.36	0.20	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			14.00050	14.00050	14.04820	14.04820		17.47	0.00	0.00	0	100.00
\$ / R	On 20/07/2018	Any day expiry			14.03920	14.03920	14.08750	14.08750		17.49	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			14.04780	14.04780	14.09620	14.09620		17.46	0.00	0.00	0	0.00
\$ / R	On 24/07/2018	Any day expiry	14.19	Put	863.27460	0.86327	833.68300	0.83368	863.275	17.65	0.50	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	1,030.06810	1.03007	998.01780	0.99802	1,030.068	18.00	0.55	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.72	Call	323.38530	0.32339	332.14250	0.33214	323.385	19.73	0.26	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	287.62530	0.28763	295.69630	0.29570	287.625	19.97	0.24	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			14.05000	14.05000	14.09840	14.09840		17.46	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			14.06290	14.06290	14.11150	14.11150		17.44	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	643.49420	0.64349	617.84750	0.61785	643.494	17.12	0.42	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	319.21410	0.31921	327.68170	0.32768	319.214	19.79	0.26	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	246.58140	0.24658	253.69370	0.25369	246.581	20.34	0.21	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			14.07790	14.07790	14.12670	14.12670		17.41	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	132.35900	0.13236	124.51130	0.12451	132.359	15.74	0.14	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	679.39130	0.67939	652.96180	0.65296	679.391	17.18	0.43	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	276.30640	0.27631	283.78220	0.28378	276.306	20.13	0.22	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			14.09080	14.09080	14.13980	14.13980		17.44	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			14.12960	14.12960	14.17910	14.17910		17.41	0.00	0.00	0	1,336.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	659.93320	0.65993	633.51260	0.63351	659.933	17.04	0.41	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	336.74090	0.33674	344.59080	0.34459	336.741	19.84	0.25	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	263.86400	0.26386	270.32660	0.27033	263.864	20.40	0.21	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.16630	14.16630	14.21650	14.21650		17.41	0.00	0.00	0	3,287.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	15.85740	0.01586	16.75660	0.01676	15.857	14.68	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	213.94000	0.21394	200.71030	0.20071	213.940	15.86	0.18	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	225.33830	0.22534	211.44530	0.21145	225.338	15.93	0.19	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	283.97390	0.28397	268.85790	0.26886	283.974	16.16	0.23	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.36	Put	460.94160	0.46094	440.11020	0.44011	460.942	16.49	0.32	0.00	0	2,179.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	1,107.53820	1.10754	1,132.31410	1.13231	1,107.538	16.79	0.63	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.73	Put	631.02230	0.63102	604.75780	0.60476	631.022	16.89	0.39	0.00	0	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	379.41100	0.37941	387.71660	0.38772	379.411	19.64	0.27	0.00	0	5,300.00

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 17/09/2018	Foreign Exchange Future	16.04	Call	367.39530	0.36740	375.50150	0.37550	367.395	19.71	0.27	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.08	Call	360.71670	0.36072	368.71410	0.36871	360.717	19.75	0.26	0.00	0	2,179.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	350.95310	0.35095	358.79000	0.35879	350.953	19.82	0.26	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	17.02	Call	237.46430	0.23746	243.17160	0.24317	237.464	20.75	0.18	0.00	0	2,500.00
\$ / R	On 28/09/2018	Any day expiry			14.19020	14.19020	14.24070	14.24070		17.45	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	672.22640	0.67223	644.78560	0.64479	672.226	16.96	0.40	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	352.89810	0.35290	360.72860	0.36073	352.898	19.88	0.25	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	277.63080	0.27763	284.08690	0.28409	277.631	20.46	0.21	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			14.24870	14.24870	14.30020	14.30020		17.43	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			14.25740	14.25740	14.30900	14.30900		17.41	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			14.26170	14.26170	14.31340	14.31340		17.41	0.00	0.00	0	0.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	685.06040	0.68506	656.96510	0.65697	685.060	16.87	0.39	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	373.40560	0.37341	380.65260	0.38065	373.406	19.92	0.25	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	299.44210	0.29944	305.61320	0.30561	299.442	20.48	0.21	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			14.27260	14.27260	14.32440	14.32440		17.39	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	79.09590	0.07910	65.10230	0.06510	79.096	14.42	0.08	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	717.52600	0.71753	688.76220	0.68876	717.526	16.93	0.40	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	332.67910	0.33268	339.22990	0.33923	332.679	20.23	0.23	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			14.28990	14.28990	14.34210	14.34210		17.43	0.00	0.00	0	70.00
\$ / R	On 30/11/2018	Any day expiry			14.32680	14.32680	14.37950	14.37950		17.40	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	695.82880	0.69583	666.87180	0.66687	695.829	16.82	0.38	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	387.09330	0.38709	393.96060	0.39396	387.093	20.00	0.25	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	310.86340	0.31086	316.04830	0.31605	310.863	20.66	0.21	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.35830	14.35830	14.41160	14.41160		17.47	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry			14.39790	14.39790	14.45160	14.45160		17.55	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	709.33900	0.70934	680.82590	0.68083	709.339	16.85	0.37	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	409.70030	0.40970	417.54260	0.41754	409.700	20.22	0.25	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	332.49810	0.33250	338.52030	0.33852	332.498	20.96	0.21	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			14.50050	14.50050	14.55520	14.55520		17.75	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.57740	14.57740	14.63290	14.63290		17.84	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.78260	14.78260	14.84020	14.84020		18.15	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future			15.20830	15.20830	15.27130	15.27130		18.48	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	628.43030	0.62843	648.83800	0.64884	628.430	22.88	0.25	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.69760	15.69760	15.76530	15.76530		18.91	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.82120	15.82120	15.89010	15.89010		18.97	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.95030	15.95030	16.02040	16.02040		19.06	0.00	0.00	0	0.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.57970	13.57970	13.62120	13.62120		24.42	0.00	339,492.50	25	581.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.77590	13.77590	13.82000	13.82000		18.08	0.00	0.00	0	133.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.97030	13.97030	14.01760	14.01760		17.52	0.00	0.00	0	83.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			14.16630	14.16630	14.21650	14.21650		17.41	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			14.78260	14.78260	14.84020	14.84020		18.15	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 15/12/2017	Any day expiry		18.23410	18.23410		18.40170	18.40170		20.10	0.00	0.00	0	10.00
£ / R	On 18/12/2017	Foreign Exchange Future		18.24440	18.24440		18.41230	18.41230		20.15	0.00	20,397,239.20	1,118	211,997.00
£ / R	On 18/12/2017	Foreign Exchange Future	18.20	Call	298.08830	0.29809	398.67360	0.39867	298.088	20.07	0.53	0.00	0	400.00
£ / R	On 18/12/2017	Foreign Exchange Future	19.80	Call	17.79710	0.01780	25.16400	0.02516	17.797	25.82	0.05	0.00	0	800.00
£ / R	On 31/01/2018	Any day expiry		18.40900	18.40900		18.57800	18.57800		19.65	0.00	0.00	0	10.00
£ / R	On 01/03/2018	Any day expiry		18.50870	18.50870		18.67940	18.67940		18.80	0.00	0.00	0	17.00
£ / R	On 15/03/2018	Any day expiry		18.55780	18.55780		18.72950	18.72950		18.62	0.00	0.00	0	38.00
£ / R	On 19/03/2018	Foreign Exchange Future		18.57210	18.57210		18.74410	18.74410		18.53	0.00	185,721.00	10	13,065.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	169.89640	0.16990	142.28680	0.14229	169.896	18.20	0.17	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	19.00	Call	562.95780	0.56296	633.83520	0.63384	562.958	18.95	0.43	0.00	0	1,500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	269.13120	0.26913	307.79360	0.30779	269.131	20.09	0.24	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future		18.89420	18.89420		19.07210	19.07210		18.02	0.00	18,894,200.00	1,000	4,422.00
£ / R	On 17/09/2018	Foreign Exchange Future		19.22260	19.22260		19.40550	19.40550		17.75	0.00	0.00	0	3,576.00
£ / R	On 14/06/2019	Foreign Exchange Future		19.98000	19.98000		20.17180	20.17180		17.63	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future		0.12049	0.12049		0.12066	0.12066		32.43	0.00	0.00	0	195.00
¥ / R	On 19/03/2018	Foreign Exchange Future		0.12289	0.12289		0.12307	0.12307		20.30	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future		0.12531	0.12531		0.12552	0.12552		22.51	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future		0.12783	0.12783		0.12806	0.12806		0.00	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.13986	0.13986		0.14017	0.14017		21.15	0.00	0.00	0	0.00
€ / R	On 15/12/2017	Any day expiry		16.06400	16.06400		16.13050	16.13050		21.80	0.00	0.00	0	3.00
€ / R	On 18/12/2017	Foreign Exchange Future		16.07440	16.07440		16.14110	16.14110		22.98	0.00	76,899,929.60	4,784	106,525.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	1.85800	0.00186	1.23850	0.00124	1.858	29.67	0.01	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	158.63540	0.15864	157.95930	0.15796	158.635	23.69	0.34	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry		16.10410	16.10410		16.17190	16.17190		21.44	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry		16.24070	16.24070		16.30780	16.30780		18.18	0.00	0.00	0	30.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	264.03970	0.26404	243.56340	0.24356	264.040	17.84	0.34	0.00	0	193,000.00
€ / R	On 28/02/2018	Any day expiry		16.33920	16.33920		16.40700	16.40700		17.50	0.00	0.00	0	0.00
€ / R	On 28/02/2018	Any day expiry	16.41	Put	590.24930	0.59025	551.85100	0.55185	590.249	17.58	0.50	0.00	0	114,748.00
€ / R	On 15/03/2018	Any day expiry		16.39280	16.39280		16.46130	16.46130		17.31	0.00	0.00	0	63.00
€ / R	On 19/03/2018	Foreign Exchange Future		16.40740	16.40740		16.47600	16.47600		17.22	0.00	2,707,221.00	165	43,992.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	117.05550	0.11706	105.82610	0.10583	117.055	16.38	0.15	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	126.16960	0.12617	114.29460	0.11429	126.170	16.39	0.16	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.39	Put	592.05920	0.59206	555.12970	0.55513	592.059	17.21	0.48	0.00	0	174,600.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	562.63160	0.56263	591.27820	0.59128	562.632	17.35	0.49	0.00	0	643.00
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	387.97330	0.38797	407.99130	0.40799	387.973	18.03	0.37	0.00	0	620.00
€ / R	On 29/03/2018	Any day expiry		16.44370	16.44370		16.51280	16.51280		17.15	0.00	0.00	0	3.00
€ / R	On 18/06/2018	Foreign Exchange Future		16.73870	16.73870		16.81060	16.81060		16.70	0.00	4,184,675.00	250	1,046.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	38.39620	0.03840	37.61850	0.03762	38.396	16.41	0.04	0.00	0	54,507.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	50.92130	0.05092	49.16830	0.04917	50.921	16.28	0.06	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	214.76880	0.21477	199.13790	0.19914	214.769	15.67	0.19	0.00	0	54,507.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	652.77460	0.65277	616.97210	0.61697	652.775	16.41	0.42	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	307.68460	0.30768	319.02710	0.31903	307.685	18.84	0.24	0.00	0	7,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	114.80720		0.11481		119.84680	0.11985	114.807	20.78	0.10	0.00	0	54,507.00
€ / R	On 17/09/2018	Foreign Exchange Future			17.08150		17.08150		17.15720	17.15720		16.56	0.00	4,270,375.00	250	5,142.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	77.60120		0.07760		77.59300	0.07759	77.601	14.80	0.07	0.00	0	41,516.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.00	Put	473.28340		0.47328		447.97870	0.44798	473.283	15.67	0.29	0.00	0	41,516.00
€ / R	On 17/09/2018	Foreign Exchange Future	21.63	Call	202.78460		0.20278		205.35820	0.20536	202.785	21.96	0.13	0.00	0	41,516.00
€ / R	On 14/12/2018	Foreign Exchange Future			17.41900		17.41900		17.49790	17.49790		16.53	0.00	0.00	0	1,928.00
€ / R	On 14/06/2019	Foreign Exchange Future			18.18930		18.18930		18.27530	18.27530		17.17	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			98.13093		98.13093		98.45879	98.45879			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			95.24714		95.24714		95.58465	95.58465			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			94.07342		94.07342		94.41978	94.41978			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			96.23864		96.23864		96.59149	96.59149			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			99.98144		99.98144		100.33964	100.33964			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			98.61349		98.61349		98.99160	98.99160			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			100.65891		100.65891		101.05774	101.05774			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			104.31945		104.31945		104.72911	104.72911			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.75947		99.75947		99.75948	99.75948			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.72623		99.72623		99.72737	99.72737			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.93918		99.93918		99.94520	99.94520			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			100.18732		100.18732		100.19819	100.19819			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			99.00826		99.00826		99.00956	99.00956			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.62863		98.62863		98.63398	98.63398			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.65545		98.65545		98.66661	98.66661			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.15000		99.15000		99.17000	99.17000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.66194		99.66194		99.68560	99.68560			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			100.18420		100.18420		100.21561	100.21561			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			100.72719		100.72719		100.76417	100.76417			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			97.58725		97.58725		97.67281	97.67281			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			96.92253		96.92253		97.02480	97.02480			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			96.22978		96.22978		96.34952	96.34952			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			96.51046		96.51046		96.64799	96.64799			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			98.78519		98.78519		98.93574	98.93574			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap			99.01409		99.01409		99.17495	99.17495			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap			100.29635		100.29635		100.46732	100.46732			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap			102.56748		102.56748		102.74554	102.74554			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future			556.17400		556.17400		554.84800	554.84800			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future			566.55200		566.55200		565.20000	565.20000			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future			634.56200		634.56200		631.66800	631.66800			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
AL7T	On 03/05/2018	Index Future	646.40300		646.40300		643.45300	643.45300			0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	572.31100		572.31100		569.10800	569.10800			0.00	463,571,910.00	81	761.00
ALBI	On 03/05/2018	Index Future	582.99000		582.99000		579.72600	579.72600			0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.33550		10.33550		10.35080	10.35080		17.74	0.00	12,402,600.00	1,200	14,878.00
AU\$ / R	On 27/12/2017	Any day expiry	10.35010		10.35010		10.36540	10.36540		18.89	0.00	0.00	0	0.00
AU\$ / R	On 15/01/2018	Any day expiry	10.38060		10.38060		10.39630	10.39630		18.18	0.00	0.00	0	5.00
AU\$ / R	On 28/02/2018	Any day expiry	10.45040		10.45040		10.46700	10.46700		16.45	0.00	0.00	0	46.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.48040		10.48040		10.49740	10.49740		16.19	0.00	0.00	0	656.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.62630		10.62630		10.64560	10.64560		15.55	0.00	4,250,520.00	400	5,012.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	10.77510		10.77510		10.79670	10.79670		15.28	0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.92160		10.92160		10.94500	10.94500		15.17	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.24500		11.24500		11.27210	11.27210		15.01	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.72220		10.72220		10.74260	10.74260		17.84	0.00	0.00	0	1,050.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	10.89010		10.89010		10.91210	10.91210		16.40	0.00	0.00	0	100.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	11.05390		11.05390		11.07750	11.07750		16.62	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	13.76840		13.76840		13.84030	13.84030		18.71	0.00	5,507,360.00	400	1,502.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.07210		14.07210		14.14640	14.14640		16.86	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	14.37220		14.37220		14.45030	14.45030		16.34	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future	14.68080		14.68080		14.76320	14.76320			0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	15.99490		15.99490		16.09320	16.09320		16.73	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	2.04930		2.04930		2.05620	2.05620		19.05	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	2.06430		2.06430		2.07150	2.07150		17.40	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	2.08030		2.08030		2.08810	2.08810		17.01	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	2.09760		2.09760		2.10600	2.10600			0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.15490		2.15490		2.16320	2.16320		17.10	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future	2.16590		2.16590		2.17430	2.17430		19.54	0.00	324,885.00	150	550.00
DKK / R	On 19/03/2018	Foreign Exchange Future	2.21040		2.21040		2.21910	2.21910		18.29	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.25590		2.25590		2.26510	2.26510		17.70	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.30270		2.30270		2.31290	2.31290			0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.57140		2.57140		2.58320	2.58320		17.91	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

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
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future	11.18693	76.04004		11.27528	75.53127				0.00	0.00	0	9,466.00
ES33	On 03/05/2018	Bond Future	11.30056	73.66726		11.39212	73.14883				0.00	0.00	0	0.00
ES33	On 02/08/2018	Bond Future	11.41290	75.06415		11.50769	74.53633				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	11.43973	78.43993		11.52291	77.90616				0.00	0.00	0	7,957.00
ES42	On 03/05/2018	Bond Future	11.55565	75.64221		11.64198	75.09824				0.00	0.00	0	0.00
ES42	On 02/08/2018	Bond Future	11.66834	77.07646		11.75774	76.52265				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	570.58000	570.58000		567.35000	567.35000				0.00	0.00	0	781.00
GOVI	On 03/05/2018	GOVI	581.22800	581.22800		577.93600	577.93600				0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.73840	1.73840		1.74340	1.74340			19.77	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.76520	1.76520		1.77090	1.77090			17.79	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.79210	1.79210		1.79840	1.79840			17.43	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.81900	1.81900		1.82600	1.82600				0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.98890	1.98890		1.99890	1.99890			18.52	0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future	128.94277	128.94277		128.34390	128.34390				0.00	0.00	0	1,070.00
I2025	On 03/05/2018	Bond Future	131.35860	131.35860		130.74795	130.74795				0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future	133.83051	133.83051		133.21027	133.21027				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	99.39792	99.39792		98.30720	98.30720				0.00	0.00	0	1,370.00
I2029	On 03/05/2018	Bond Future	100.24208	100.24208		99.13055	99.13055				0.00	0.00	0	0.00
I2029	On 02/08/2018	Bond Future	102.16243	102.16243		101.03125	101.03125				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	102.55954	102.55954		101.24179	101.24179				0.00	0.00	0	5,283.00
I2033	On 03/05/2018	Bond Future	103.39242	103.39242		102.04954	102.04954				0.00	0.00	0	0.00
I2033	On 02/08/2018	Bond Future	105.37314	105.37314		104.00620	104.00620				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	120.90139	120.90139		120.89758	120.89758				0.00	0.00	0	19,043.00

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 03/05/2018	Bond Future		123.16651	123.16651		123.16212	123.16212			0.00	0.00	0	0.00
I2038	On 02/08/2018	Bond Future		125.47595	125.47595		125.47356	125.47356			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future		115.96054	115.96054		115.39003	115.39003			0.00	0.00	0	21,177.00
I2046	On 03/05/2018	Bond Future		116.53335	116.53335		115.95153	115.95153			0.00	0.00	0	0.00
I2046	On 02/08/2018	Bond Future		118.76576	118.76576		118.17479	118.17479			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		120.70070	120.70070		119.65265	119.65265			0.00	0.00	0	24,130.00
I2050	On 03/05/2018	Bond Future		122.96205	122.96205		121.89385	121.89385			0.00	0.00	0	0.00
I2050	On 02/08/2018	Bond Future		123.58441	123.58441		122.49778	122.49778			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		244.88700	244.88700		243.31600	243.31600			0.00	0.00	0	877.00
IGOV	On 03/05/2018	Index Future		249.47600	249.47600		247.87400	247.87400			0.00	29,937,120.00	12	268.00
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		0.13150	0.13150		0.13190	0.13190			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future		0.13110	0.13110		0.13180	0.13180			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future		0.13050	0.13050		0.13150	0.13150			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future		0.12930	0.12930		0.13140	0.13140			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		1.63410	1.63410		1.63810	1.63810		18.71	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future		1.66210	1.66210		1.66630	1.66630		16.78	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future		1.69060	1.69060		1.69510	1.69510		16.36	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future		1.71980	1.71980		1.72480	1.72480			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.81480	1.81480		1.82030	1.82030		15.49	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future		9.33480	9.33480		9.33070	9.33070		18.51	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future		9.45810	9.45810		9.45530	9.45530		17.01	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future		9.58490	9.58490		9.58330	9.58330		16.52	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future		9.71440	9.71440		9.71480	9.71480			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
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.58690		10.58690		10.59320	10.59320		16.33	0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.31930		1.31930		1.31700	1.31700			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.33200		1.33200		1.32790	1.32790			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.34920		1.34920		1.33960	1.33960			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.36620		1.36620		1.35270	1.35270			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.46520		1.46520		1.46480	1.46480			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.34350		1.34350		1.35170	1.35170			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.34820		1.34820		1.35630	1.35630			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.35250		1.35250		1.36060	1.36060			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.35690		1.35690		1.36500	1.36500			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.18370		1.18370		1.18500	1.18500			0.00	0.00	0	30.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.19100		1.19100		1.19220	1.19220			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.19820		1.19820		1.19920	1.19920			0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.20580		1.20580		1.20690	1.20690			0.00	0.00	0	0.00
R186	On 01/02/2018	Bond Future			9.20722		109.05580		9.29032	108.53570		9.04	0.00	173,725,889.40	1,593	89,222.00
R186	On 01/02/2018	Bond Future	7.75	Call	7.06000		0.00706		4.87000	0.00487	7.060	8.45	0.01	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	215.78000		0.21578		165.99000	0.16599	215.780	8.60	0.12	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	3,419.52000		3.41952		3,839.70000	3.83970	3,419.520	8.74	0.77	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.00	Put	2,294.23000		2.29423		2,644.46000	2.64446	2,294.230	8.89	0.63	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	1,435.37000		1.43537		1,704.64000	1.70464	1,435.370	9.04	0.47	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.65	Put	588.29000		0.58829		736.34000	0.73634	588.290	9.32	0.24	0.00	0	1,950.00
R186	On 03/05/2018	Bond Future			9.28006		111.09070		9.36696	110.56049		9.47	0.00	0.00	0	0.00
R186	On 03/05/2018	Bond Future	9.30	Call	2,707.16000		2.70716		2,449.12000	2.44912	2,707.160	9.35	0.52	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.75	Put	1,513.80000		1.51380		1,702.99000	1.70299	1,513.800	9.64	0.33	0.00	0	3,200.00
R186	On 03/05/2018	Bond Future	10.14	Put	912.79000		0.91279		1,042.56000	1.04256	912.790	9.91	0.22	0.00	0	1,120.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 01/02/2018	Bond Future			294.19512		294.19512		294.18802	294.18802			0.00	0.00	0	2,350.00
R197	On 03/05/2018	Bond Future			299.70710		299.70710		299.69865	299.69865			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			233.23128		233.23128		229.21172	229.21172		4.66	0.00	0.00	0	21,522.00
R202	On 03/05/2018	Bond Future			237.60124		237.60124		233.50515	233.50515		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			8.56488		100.10476		8.63850	99.81399		5.90	0.00	45,347,456.28	453	61,213.00

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 03/05/2018	Bond Future			8.62592		98.04269		8.70423	97.74624		5.92	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future	9.19	Put	680.85000		0.68085		772.75000	0.77275	680.850	6.10	0.28	0.00	0	2,500.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 01/02/2018	Bond Future			9.66702		88.44839		9.74460	87.95109			0.00	0.00	0	70,819.00
R2030	On 03/05/2018	Bond Future			9.74166		90.09866		9.82210	89.59182			0.00	0.00	0	0.00
R2030	On 02/08/2018	Bond Future			9.81665		87.80132		9.90001	87.28547			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			9.84898		90.83521		9.93161	90.26887		12.98	0.00	363,340.84	4	44,252.00
R2032	On 01/02/2018	Bond Future	9.20	Call	374.89000		0.37489		299.74000	0.29974	374.890	12.36	0.16	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	507.73000		0.50773		411.08000	0.41108	507.730	12.44	0.21	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	672.12000		0.67212		550.82000	0.55082	672.120	12.51	0.25	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	767.08000		0.76708		632.35000	0.63235	767.080	12.55	0.28	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.92249		88.37297		10.00803	87.79571		13.66	0.00	0.00	0	0.00
R2032	On 02/08/2018	Bond Future			9.99378		90.04866		10.08218	89.46108		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			9.99048		94.83719		10.07823	94.17818			0.00	14,225,578.50	150	56,184.00
R2035	On 03/05/2018	Bond Future			10.06197		92.10642		10.15265	91.43481			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			10.07227		86.94445		10.15989	86.28958		14.77	0.00	11,911,389.65	137	53,670.00
R2037	On 01/02/2018	Bond Future	9.88	Call	1,366.19000		1.36619		1,138.34000	1.13834	1,366.190	14.45	0.40	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.32	Put	1,244.56000		1.24456		1,505.35000	1.50535	1,244.560	14.84	0.35	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.72	Put	510.56000		0.51056		648.62000	0.64862	510.560	15.26	0.17	0.00	0	2,000.00
R2037	On 03/05/2018	Bond Future			10.14635		88.56662		10.23684	87.89933		15.62	0.00	0.00	0	0.00
R2037	On 02/08/2018	Bond Future			10.22075		85.98990		10.31419	85.31043		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			7.48442		101.44594		7.51419	101.42115		1.03	0.00	0.00	0	38,225.00
R204	On 03/05/2018	Bond Future			7.46415		103.33881		7.50682	103.31324		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			10.17288		89.91772		10.25539	89.26262		15.34	0.00	186,129,680.40	2,070	26,023.00
R2040	On 03/05/2018	Bond Future			10.24775		91.59540		10.33297	90.92773		16.24	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future	9.00	Call	609.18000		0.60918		0.00000	0.00000	609.180	15.37	0.14	38,265,569.33	3,000	1,500.00
R2040	On 03/05/2018	Bond Future	10.00	Call	2,819.31000		2.81931		0.00000	0.00000	2,819.310	15.81	0.44	59,916,793.07	1,500	1,500.00
R2040	On 02/08/2018	Bond Future			10.32302		88.82572		10.41099	88.14601		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

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 01/02/2018	Bond Future		10.21175	86.90336		10.29422	86.24573		16.00	0.00	28,938,818.88	333	18,397.00
R2044	On 03/05/2018	Bond Future		10.28474	88.52479		10.36988	87.85456		16.94	0.00	0.00	0	0.00
R2044	On 02/08/2018	Bond Future		10.35806	85.82203		10.44591	85.13969		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		10.16219	90.64108		10.24468	89.96563		16.12	0.00	28,823,863.44	318	102,706.00
R2048	On 03/05/2018	Bond Future		10.22895	87.89538		10.31404	87.20705		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		8.04704	99.02789		8.10235	98.93128		2.22	0.00	16,042,518.18	162	45,372.00
R207	On 03/05/2018	Bond Future		8.13542	100.87559		8.19974	100.77687		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		8.28121	98.21265		8.33493	98.07033		3.76	0.00	0.00	0	34,879.00
R208	On 03/05/2018	Bond Future		8.35145	96.64389		8.41047	96.49861		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		9.91300	71.63308		10.00042	71.07985		15.28	0.00	0.00	0	154,182.00
R209	On 01/02/2018	Bond Future	9.32	Call	419.47000	0.41947	333.59000	0.33359	419.470	14.65	0.19	0.00	0	157.00
R209	On 01/02/2018	Bond Future	9.33	Call	432.30000	0.43230	344.26000	0.34426	432.300	14.66	0.19	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.52	Call	731.67000	0.73167	597.04000	0.59704	731.670	14.84	0.29	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.59	Put	2,974.17000	2.97417	3,373.18000	3.37318	2,974.170	14.90	0.68	0.00	0	377.00
R209	On 01/02/2018	Bond Future	9.75	Call	1,252.49000	1.25249	1,049.97000	1.04997	1,252.490	15.05	0.42	0.00	0	5,000.00
R209	On 01/02/2018	Bond Future	9.85	Put	1,938.40000	1.93840	2,257.35000	2.25735	1,938.400	15.14	0.53	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	9.87	Put	1,870.79000	1.87079	2,183.32000	2.18332	1,870.790	15.16	0.51	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.88	Put	1,837.74000	1.83774	2,147.05000	2.14705	1,837.740	15.17	0.51	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.89	Put	1,804.99000	1.80499	2,111.08000	2.11108	1,804.990	15.18	0.50	0.00	0	157.00
R209	On 01/02/2018	Bond Future	10.00	Put	1,472.29000	1.47229	1,743.13000	1.74313	1,472.290	15.28	0.44	0.00	0	7,488.00
R209	On 01/02/2018	Bond Future	10.10	Put	1,213.89000	1.21389	1,453.38000	1.45338	1,213.890	15.39	0.38	0.00	0	3,000.00
R209	On 01/02/2018	Bond Future	10.22	Put	952.20000	0.95220	1,155.88000	1.15588	952.200	15.53	0.32	0.00	0	739.00
R209	On 03/05/2018	Bond Future		9.97720	69.82032		10.06731	69.25650		16.13	0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future	9.75	Call	2,151.27000	2.15127	1,922.15000	1.92215	2,151.270	15.68	0.44	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.00	Put	2,754.48000	2.75448	3,038.78000	3.03878	2,754.480	15.90	0.47	0.00	0	5,000.00
R209	On 03/05/2018	Bond Future	10.22	Put	2,144.88000	2.14488	2,386.27000	2.38627	2,144.880	16.10	0.40	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	1,158.19000	1.15819	1,313.23000	1.31323	1,158.190	16.65	0.25	0.00	0	435.00
R209	On 02/08/2018	Bond Future		10.03907	71.14419		10.13181	70.57020		16.52	0.00	0.00	0	0.00
R209	On 02/08/2018	Bond Future	9.66	Call	2,652.02000	2.65202	2,423.39000	2.42339	2,652.020	15.99	0.42	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	3,260.27000	3.26027	3,521.28000	3.52128	3,260.270	16.49	0.43	0.00	0	435.00

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 02/08/2018	Bond Future	10.84	Put	1,907.61000		1.90761		2,084.95000	2.08495	1,907.610	17.17	0.29	0.00	0	435.00
R209	On 01/11/2018	Bond Future			10.10003		69.36868		10.19558	68.78368		17.00	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	9.34	Call	2,376.60000		2.37660		2,179.97000	2.17997	2,376.600	16.18	0.36	0.00	0	435.00
R209	On 01/11/2018	Bond Future	9.94	Put	4,950.70000		4.95070		5,258.29000	5.25829	4,950.700	16.73	0.50	0.00	0	435.00
R209	On 01/11/2018	Bond Future	10.57	Put	3,211.27000		3.21127		3,439.82000	3.43982	3,211.270	17.36	0.37	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			184.16380		184.16380		182.68412	182.68412			0.00	0.00	0	2,159.00
R210	On 03/05/2018	Bond Future			185.18920		185.18920		183.68097	183.68097			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			149.40295		149.40295		149.39942	149.39942			0.00	0.00	0	4,967.00
R212	On 03/05/2018	Bond Future			152.20211		152.20211		152.19785	152.19785			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			9.73811		83.06967		9.82073	82.55462		12.78	0.00	2,492,090.10	30	58,787.00
R213	On 03/05/2018	Bond Future			9.80607		81.07012		9.89152	80.54515		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			10.10064		70.87283		10.18303	70.33895		16.08	0.00	0.00	0	49,807.00
R214	On 03/05/2018	Bond Future			10.16514		68.89920		10.25001	68.35518		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			24,106.94000		24,106.94000		24,201.87000	24,201.87000			0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future			24,501.08000		24,501.08000		24,599.53000	24,599.53000			0.00	0.00	0	0.00
SGD / R	On 18/12/2017	Foreign Exchange Future			10.07800		10.07800		10.09970	10.09970		18.26	0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future			10.23550		10.23550		10.25880	10.25880		16.55	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future			10.39360		10.39360		10.41970	10.41970		15.85	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future			10.55800		10.55800		10.58520	10.58520			0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future			11.56810		11.56810		11.60840	11.60840		16.38	0.00	0.00	0	0.00
TRY / R	On 18/12/2017	Foreign Exchange Future			3.50310		3.50310		3.48650	3.48650		15.28	0.00	0.00	0	4,775.00
TRY / R	On 19/03/2018	Foreign Exchange Future			3.45430		3.45430		3.43680	3.43680		14.18	0.00	0.00	0	433.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
TRY / R	On 18/06/2018		Foreign Exchange Future	3.40160	3.40160	3.38410	3.38410		14.02	0.00	0.00	0	0.00
TRY / R	On 17/09/2018		Foreign Exchange Future	3.34880	3.34880	3.33420	3.33420			0.00	0.00	0	0.00
TRY / R	On 14/06/2019		Foreign Exchange Future	3.36850	3.36850	3.35420	3.35420		15.90	0.00	0.00	0	0.00
ZMW / R	On 18/12/2017		Foreign Exchange Future	1.30860	1.30860	1.32500	1.32500			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018		Foreign Exchange Future	1.29280	1.29280	1.30920	1.30920			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018		Foreign Exchange Future	1.27150	1.27150	1.28800	1.28800			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018		Foreign Exchange Future	1.25360	1.25360	1.27020	1.27020			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 : **4,409,033,716.74** **404,919** **7,610,708.00**

Grand Total: **4,409,033,716.74** **404,919** **7,610,708.00**