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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 06/12/2017

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>														
\$ / R	On 06/12/2017	Any day expiry	13.55000	13.55000	13.55850	13.55850				19.65	0.00	0.00	0	0.00
\$ / R	On 14/12/2017	Any day expiry	13.56230	13.56230	13.57110	13.57110				20.63	0.00	0.00	0	241.00
\$ / R	On 15/12/2017	Any day expiry	13.56440	13.56440	13.57330	13.57330				23.32	0.00	0.00	0	1,781.00
\$ / R	On 15/12/2017	Any day expiry	13.78	Call	115.79570	0.11580	127.39890	0.12740	115.796	24.04	0.35	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.57100	13.57100	13.57970	13.57970				25.55	0.00	483,426,162.00	35,622	905,358.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	1.69200	0.00169	1.17350	0.00117	1.692	32.34	0.01	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	3.70770	0.00371	2.61240	0.00261	3.708	31.11	0.01	0.00	0	20,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.16	Put	6.04080	0.00604	4.31750	0.00432	6.041	30.32	0.02	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.20	Put	6.81240	0.00681	4.88880	0.00489	6.812	30.12	0.02	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	6.96880	0.00697	5.04270	0.00504	6.969	30.04	0.02	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	10.72580	0.01073	8.70770	0.00871	10.726	28.39	0.04	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	13.51610	0.01352	11.52920	0.01153	13.516	27.53	0.05	0.00	0	16,416.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.56	Put	15.54920	0.01555	13.63540	0.01364	15.549	27.01	0.05	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	19.22290	0.01922	17.51830	0.01752	19.223	26.23	0.07	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.75	Put	24.39390	0.02439	23.09920	0.02310	24.394	25.37	0.08	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.76	Put	24.98550	0.02499	23.74390	0.02374	24.986	25.28	0.09	0.00	0	550.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	53.67080	0.05367	50.34400	0.05034	53.671	24.73	0.16	0.00	0	11,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	74.50000	0.07450	70.57220	0.07057	74.500	24.88	0.21	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	94.97840	0.09498	90.58070	0.09058	94.978	25.00	0.25	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Put	100.66460	0.10066	96.15250	0.09615	100.665	25.03	0.26	0.00	0	6,728.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Call	471.66460	0.47166	475.85250	0.47585	471.665	25.03	0.74	0.00	0	7,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	103.59530	0.10360	99.02650	0.09903	103.595	25.04	0.27	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.22	Put	106.58510	0.10659	101.95910	0.10196	106.585	25.06	0.27	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	436.91230	0.43691	440.81990	0.44082	436.912	25.10	0.71	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	150.98830	0.15099	145.66950	0.14567	150.988	25.25	0.35	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	170.88690	0.17089	165.32590	0.16533	170.887	25.33	0.38	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	286.50040	0.28650	289.19980	0.28920	286.500	25.47	0.55	0.00	0	11,116.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.52	Put	225.19630	0.22520	219.11580	0.21912	225.196	25.50	0.46	0.00	0	21,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.53	Put	230.14060	0.23014	224.02110	0.22402	230.141	25.52	0.46	0.00	0	3,700.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.56	Put	245.50610	0.24551	0.00000	0.00000	245.506	25.58	0.48	48,547,143.22	7,400	3,700.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.60	Call	238.27890	0.23828	239.86000	0.23986	238.279	25.70	0.49	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.64	Put	290.05290	0.29005	282.66410	0.28266	290.053	25.82	0.53	0.00	0	4,400.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.67	Put	307.77680	0.30778	300.19680	0.30020	307.777	25.91	0.55	0.00	0	640.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Put	364.14050	0.36414	356.03600	0.35604	364.141	26.18	0.61	0.00	0	3,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Call	175.14050	0.17514	175.73600	0.17574	175.140	26.18	0.39	0.00	0	3,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Put	390.66340	0.39066	382.35210	0.38235	390.663	26.30	0.63	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.90	Put	460.65880	0.46066	451.90560	0.45191	460.659	26.60	0.68	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.93	Call	123.62580	0.12363	123.45900	0.12346	123.626	26.69	0.30	0.00	0	7,820.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	535.48610	0.53549	526.39170	0.52639	535.486	26.90	0.73	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Call	106.48610	0.10649	106.09170	0.10609	106.486	26.90	0.27	0.00	0	19,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.27	Put	757.07400	0.75707	747.67150	0.74767	757.074	27.68	0.84	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	41.86180	0.04186	42.42040	0.04242	41.862	27.87	0.13	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Call	32.24700	0.03225	33.57080	0.03357	32.247	28.03	0.10	0.00	0	8,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	961.24700	0.96125	953.87080	0.95387	961.247	28.03	0.90	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	22.71180	0.02271	24.67650	0.02468	22.712	28.23	0.07	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.90	Call	10.56660	0.01057	12.91010	0.01291	10.567	28.64	0.04	0.00	0	1,500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	8.83730	0.00884	10.43460	0.01043	8.837	29.37	0.03	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	7.31500	0.00732	8.56420	0.00856	7.315	30.16	0.03	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	3.98180	0.00398	4.48100	0.00448	3.982	32.99	0.01	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.60	Call	3.45830	0.00346	3.84540	0.00385	3.458	33.71	0.01	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	2.08300	0.00208	2.19600	0.00220	2.083	36.61	0.01	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	1.37620	0.00138	0.77730	0.00078	1.376	47.51	0.00	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	1.37060	0.00137	0.72520	0.00073	1.371	48.65	0.00	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	0.54880	0.00055	0.25180	0.00025	0.549	52.37	0.00	0.00	0	2,055.00
\$ / R	On 19/12/2017	Any day expiry			13.57310	13.57310	13.58190	13.58190		26.78	0.00	0.00	0	300.00
\$ / R	On 21/12/2017	Any day expiry			13.57750	13.57750	13.58620	13.58620		27.25	0.00	0.00	0	221.00
\$ / R	On 22/12/2017	Any day expiry			13.57960	13.57960	13.58840	13.58840		26.68	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	262.38440	0.26238	240.62180	0.24062	262.384	26.58	0.45	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	1.74820	0.00175	1.71210	0.00171	1.748	50.09	0.00	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.59050	13.59050	13.59920	13.59920		24.17	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			13.59480	13.59480		13.60350	13.60350		23.56	0.00	0.00	0	1,000.00
\$ / R	14.50	Call	On 29/12/2017	Any day expiry	75.45650	0.07546		71.94770	0.07195	75.456	25.69	0.17	0.00	0	150.00		
\$ / R	14.80	Call	On 29/12/2017	Any day expiry	43.95680	0.04396		40.73390	0.04073	43.957	26.32	0.11	0.00	0	200.00		
\$ / R			On 02/01/2018	Any day expiry	13.60350	13.60350		13.61220	13.61220		22.31	0.00	0.00	0	0.00		
\$ / R			On 04/01/2018	Any day expiry	13.60790	13.60790		13.61650	13.61650		21.92	0.00	0.00	0	677.00		
\$ / R			On 08/01/2018	Any day expiry	13.61660	13.61660		13.62520	13.62520		21.19	0.00	0.00	0	0.00		
\$ / R	12.50	Put	On 08/01/2018	Any day expiry	27.55800	0.02756		28.50760	0.02851	27.558	20.04	0.07	0.00	0	20,000.00		
\$ / R	13.25	Put	On 08/01/2018	Any day expiry	184.58590	0.18259		182.84910	0.18285	184.586	20.89	0.32	0.00	0	20,000.00		
\$ / R			On 09/01/2018	Any day expiry	13.61870	13.61870		13.62740	13.62740		21.09	0.00	0.00	0	200.00		
\$ / R	13.20	Put	On 09/01/2018	Any day expiry	169.59130	0.16959		167.98690	0.16799	169.591	20.74	0.30	0.00	0	2,000.00		
\$ / R	14.76	Call	On 09/01/2018	Any day expiry	67.75810	0.06776		69.66730	0.06967	67.758	23.61	0.14	0.00	0	1,000.00		
\$ / R	14.88	Call	On 09/01/2018	Any day expiry	56.22200	0.05622		57.82880	0.05783	56.222	23.86	0.12	0.00	0	1,000.00		
\$ / R			On 10/01/2018	Any day expiry	13.62090	13.62090		13.62950	13.62950		20.98	0.00	0.00	0	500.00		
\$ / R			On 12/01/2018	Any day expiry	13.62520	13.62520		13.63390	13.63390		20.87	0.00	0.00	0	241.00		
\$ / R			On 15/01/2018	Any day expiry	13.63160	13.63160		13.64040	13.64040		20.40	0.00	0.00	0	574.00		
\$ / R	14.12	Call	On 15/01/2018	Any day expiry	195.66150	0.19566		200.28260	0.20028	195.662	21.42	0.32	0.00	0	50,000.00		
\$ / R			On 16/01/2018	Any day expiry	13.63380	13.63380		13.64260	13.64260		20.33	0.00	0.00	0	500.00		
\$ / R			On 18/01/2018	Any day expiry	13.63810	13.63810		13.64690	13.64690		20.19	0.00	0.00	0	241.00		
\$ / R	13.90	Put	On 18/01/2018	Any day expiry	535.41280	0.53541		532.25590	0.53226	535.413	20.72	0.59	0.00	0	20,000.00		
\$ / R			On 19/01/2018	Any day expiry	13.64020	13.64020		13.64910	13.64910		20.12	0.00	0.00	0	0.00		
\$ / R	13.75	Put	On 19/01/2018	Any day expiry	443.03880	0.44304		440.40690	0.44041	443.039	20.33	0.53	0.00	0	18,000.00		
\$ / R			On 25/01/2018	Any day expiry	13.65310	13.65310		13.66220	13.66220		19.63	0.00	0.00	0	70.00		
\$ / R			On 31/01/2018	Any day expiry	13.66600	13.66600		13.67520	13.67520		19.24	0.00	0.00	0	2,430.00		
\$ / R	13.25	Put	On 31/01/2018	Any day expiry	223.13190	0.22313		221.71130	0.22171	223.132	18.88	0.32	0.00	0	107,000.00		
\$ / R	13.27	Put	On 31/01/2018	Any day expiry	230.59320	0.23059		229.15270	0.22915	230.593	18.90	0.33	0.00	0	154,000.00		
\$ / R	13.30	Put	On 31/01/2018	Any day expiry	242.08250	0.24208		240.61160	0.24061	242.083	18.93	0.34	0.00	0	40,904.00		
\$ / R	13.40	Put	On 31/01/2018	Any day expiry	282.97300	0.28297		281.39610	0.28140	282.973	19.02	0.38	0.00	0	168,000.00		
\$ / R			On 01/02/2018	Any day expiry	13.66820	13.66820		13.67740	13.67740		19.20	0.00	0.00	0	0.00		
\$ / R	12.57	Put	On 01/02/2018	Any day expiry	58.91190	0.05891		58.88280	0.05888	58.912	18.40	0.12	0.00	0	242.00		
\$ / R	13.04	Put	On 01/02/2018	Any day expiry	155.85220	0.15585		154.61300	0.15461	155.852	18.65	0.25	0.00	0	234.00		
\$ / R	13.15	Put	On 01/02/2018	Any day expiry	189.93050	0.18993		188.60030	0.18860	189.930	18.75	0.29	0.00	0	3,496.00		
\$ / R	15.22	Call	On 01/02/2018	Any day expiry	65.36020	0.06536		68.35860	0.06836	65.360	22.02	0.12	0.00	0	242.00		
\$ / R	15.52	Call	On 01/02/2018	Any day expiry	42.57480	0.04257		45.21410	0.04521	42.575	22.26	0.08	0.00	0	2,723.00		
\$ / R	15.79	Call	On 01/02/2018	Any day expiry	28.62660	0.02863		30.90250	0.03090	28.627	22.48	0.06	0.00	0	234.00		
\$ / R	15.88	Call	On 01/02/2018	Any day expiry	25.02790	0.02503		27.17960	0.02718	25.028	22.56	0.05	0.00	0	773.00		
\$ / R			On 06/02/2018	Any day expiry	13.67900	13.67900		13.68830	13.68830		18.99	0.00	0.00	0	0.00		
\$ / R	13.20	Put	On 06/02/2018	Any day expiry	213.14230	0.21314		211.73810	0.21174	213.142	18.51	0.31	0.00	0	35,000.00		
\$ / R	13.80	Put	On 06/02/2018	Any day expiry	496.52020	0.49652		494.64930	0.49465	496.520	19.19	0.53	0.00	0	35,000.00		
\$ / R			On 08/02/2018	Any day expiry	13.68330	13.68330		13.69260	13.69260		18.95	0.00	0.00	0	0.00		
\$ / R	13.16	Put	On 08/02/2018	Any day expiry	202.83930	0.20284		201.35260	0.20135	202.839	18.42	0.29	0.00	0	1,880.00		
\$ / R	13.86	Put	On 08/02/2018	Any day expiry	536.83700	0.53684		534.75080	0.53475	536.837	19.26	0.55	0.00	0	1,880.00		
\$ / R	15.05	Call	On 08/02/2018	Any day expiry	96.80870	0.09681		100.40450	0.10040	96.809	21.54	0.16	0.00	0	1,880.00		
\$ / R			On 12/02/2018	Any day expiry	13.69180	13.69180		13.70110	13.70110		18.76	0.00	0.00	0	0.00		
\$ / R	13.75	Put	On 12/02/2018	Any day expiry	474.94080	0.47494		473.04440	0.47304	474.941	18.85	0.50	0.00	0	20,000.00		

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\$ / R	On 12/02/2018	Any day expiry	13.90	Put	566.05700	0.56606	563.87320	0.56387	566.057	19.13	0.56	0.00	0	20,000.00
\$ / R	On 13/02/2018	Any day expiry			13.69390	13.69390	13.70330	13.70330		18.74	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.69810	13.69810	13.70750	13.70750		18.70	0.00	0.00	0	10.00
\$ / R	On 16/02/2018	Any day expiry			13.70030	13.70030	13.70970	13.70970		18.69	0.00	0.00	0	0.00
\$ / R	On 16/02/2018	Any day expiry	14.20	Put	775.04580	0.77505	772.05480	0.77205	775.046	19.62	0.64	0.00	0	20,000.00
\$ / R	On 28/02/2018	Any day expiry			13.72570	13.72570	13.73530	13.73530		18.39	0.00	0.00	0	1,000.00
\$ / R	On 28/02/2018	Any day expiry	14.18	Put	770.65520	0.77066	767.45890	0.76746	770.655	19.17	0.62	0.00	0	90,000.00
\$ / R	On 01/03/2018	Any day expiry			13.72790	13.72790	13.73740	13.73740		18.38	0.00	0.00	0	0.00
\$ / R	On 01/03/2018	Any day expiry	13.40	Put	323.88060	0.32388	321.62720	0.32163	323.881	17.99	0.37	256,738,923.00	50,000	0.00
\$ / R	On 02/03/2018	Any day expiry			13.73000	13.73000	13.73960	13.73960		18.37	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry	13.40	Put	325.51730	0.32552	323.20390	0.32320	325.517	17.99	0.37	256,644,520.00	50,000	100,000.00
\$ / R	On 15/03/2018	Any day expiry			13.75770	13.75770	13.76730	13.76730		18.11	0.00	0.00	0	3,716.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.76630	13.76630	13.77590	13.77590		18.01	0.00	115,155,099.50	8,365	222,577.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	41.27960	0.04128	39.91700	0.03992	41.280	17.97	0.07	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	68.06130	0.06806	67.24160	0.06724	68.061	17.08	0.11	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	71.88630	0.07189	71.15310	0.07115	71.886	16.98	0.11	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	86.74180	0.08674	85.87180	0.08587	86.742	17.02	0.13	0.00	0	26,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.57	Put	98.44530	0.09845	97.49150	0.09749	98.445	17.05	0.15	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.82	Put	149.96330	0.14996	148.66420	0.14866	149.963	17.14	0.20	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	180.58160	0.18058	179.09110	0.17909	180.582	17.19	0.23	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	197.42700	0.19743	195.83370	0.19583	197.427	17.21	0.25	34,116,054.73	9,902	104,866.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	271.63740	0.27164	269.09500	0.26910	271.637	17.42	0.31	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	283.08610	0.28309	280.58310	0.28058	283.086	17.45	0.32	0.00	0	2,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	336.08740	0.33609	333.77720	0.33378	336.087	17.60	0.36	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	344.73010	0.34473	342.45370	0.34245	344.730	17.62	0.37	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	389.89550	0.38990	387.78710	0.38779	389.896	17.73	0.40	0.00	0	17,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	656.19550	0.65620	663.68710	0.66369	656.196	17.73	0.60	0.00	0	40,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	438.28410	0.43828	436.35060	0.43635	438.284	17.84	0.43	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.70	Call	556.14540	0.55615	563.99040	0.56399	556.145	17.95	0.54	0.00	0	25,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.72	Put	500.53200	0.50053	0.00000	0.00000	500.532	17.98	0.47	640,801.57	100	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.72	Call	546.83200	0.54683	0.00000	0.00000	546.832	17.98	0.53	731,599.79	100	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.74	Put	511.34180	0.51134	509.65670	0.50966	511.342	18.00	0.47	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	528.74600	0.52875	536.52510	0.53653	528.746	18.03	0.52	0.00	0	4,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.84	Put	568.74360	0.56874	566.29890	0.56630	568.744	18.16	0.50	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.89	Call	474.95000	0.47495	482.08330	0.48208	474.950	18.25	0.48	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.89	Put	598.65000	0.59865	596.18330	0.59618	598.650	18.25	0.52	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	610.81500	0.61081	608.34270	0.60834	610.815	18.28	0.52	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Put	623.09810	0.62310	620.61400	0.62061	623.098	18.32	0.53	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Call	459.39810	0.45940	466.51400	0.46651	459.398	18.32	0.47	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.95	Put	635.49220	0.63549	633.00190	0.63300	635.492	18.35	0.53	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.98	Put	654.29630	0.65430	651.79030	0.65179	654.296	18.40	0.54	0.00	0	200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	433.27350	0.43327	440.35780	0.44036	433.273	18.43	0.45	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.02	Call	426.05810	0.42606	433.13220	0.43313	426.058	18.47	0.45	0.00	0	55.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05	Put	699.14040	0.69914	696.60020	0.69660	699.140	18.52	0.56	0.00	0	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 19/03/2018	Foreign Exchange Future	14.07	Call	408.49540	0.40850	415.54720	0.41555	408.495	18.55	0.43	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.12	Call	391.59930	0.39160	0.00000	0.00000	391.599	18.64	0.42	28,448,190.03	4,951	4,951.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.16	Put	772.24760	0.77225	769.64460	0.76964	772.248	18.71	0.59	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	785.87240	0.78587	783.25660	0.78326	785.872	18.74	0.60	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Call	365.89990	0.36590	372.87100	0.37287	365.900	18.77	0.40	0.00	0	36.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Put	799.59990	0.79960	796.97100	0.79697	799.600	18.77	0.60	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.22	Put	813.42330	0.81342	810.78080	0.81078	813.423	18.81	0.61	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.25	Call	350.64220	0.35064	357.58010	0.35758	350.642	18.86	0.38	0.00	0	4,167.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.44	Call	297.97150	0.29797	304.76050	0.30476	297.972	19.18	0.34	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	295.42080	0.29542	302.19950	0.30220	295.421	19.20	0.34	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	1,009.23520	1.00924	1,006.26610	1.00627	1,009.235	19.27	0.67	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Call	283.11430	0.28311	289.70840	0.28971	283.114	19.29	0.32	0.00	0	490.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	1,016.81430	1.01681	1,013.80840	1.01381	1,016.814	19.29	0.68	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	1,032.03550	1.03204	1,028.95100	1.02895	1,032.036	19.32	0.68	0.00	0	850.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.57	Call	266.73050	0.26673	273.05610	0.27306	266.730	19.41	0.31	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.60	Call	259.99750	0.26000	266.21230	0.26621	259.998	19.47	0.30	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	228.80290	0.22880	234.46490	0.23446	228.803	19.74	0.27	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.79	Call	221.14090	0.22114	226.65910	0.22666	221.141	19.81	0.26	726,516.80	200	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.79	Put	1,244.84090	1.24484	1,240.75910	1.24076	1,244.841	19.81	0.74	2,018,295.56	200	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	208.35450	0.20835	213.62670	0.21363	208.355	19.94	0.25	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	201.38690	0.20139	206.52340	0.20652	201.387	20.01	0.24	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	199.68480	0.19968	204.78660	0.20479	199.685	20.03	0.24	0.00	0	18,718.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.95	Call	193.01440	0.19301	197.98330	0.19798	193.014	20.10	0.24	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	185.00030	0.18500	189.80510	0.18981	185.000	20.19	0.23	0.00	0	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	168.56200	0.16856	173.01570	0.17302	168.562	20.39	0.21	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	147.74510	0.14775	152.10710	0.15211	147.745	20.62	0.19	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	123.62670	0.12363	127.36500	0.12736	123.627	20.90	0.16	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	119.30140	0.11930	122.92380	0.12292	119.301	20.96	0.16	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	112.10090	0.11210	115.52680	0.11553	112.101	21.06	0.15	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	100.77360	0.10077	103.88080	0.10388	100.774	21.23	0.13	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	76.65880	0.07666	79.05130	0.07905	76.659	21.67	0.11	0.00	0	3,276.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	66.65050	0.06665	68.73120	0.06873	66.651	21.90	0.09	0.00	0	225,000.00
\$ / R	On 29/03/2018	Any day expiry			13.78770	13.78770	13.79720	13.79720		17.95	0.00	0.00	0	1,199.00
\$ / R	On 24/04/2018	Any day expiry			13.84340	13.84340	13.85270	13.85270		17.68	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			13.84550	13.84550	13.85490	13.85490		17.68	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,419.71560	1.41972	1,416.64470	1.41664	1,419.716	19.53	0.73	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	147.40440	0.14740	151.70460	0.15170	147.404	20.69	0.17	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			13.85620	13.85620	13.86550	13.86550		17.61	0.00	0.00	0	110.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	582.07020	0.58207	581.26050	0.58126	582.070	17.55	0.46	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	235.18170	0.23518	241.03000	0.24103	235.182	19.83	0.24	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	172.48820	0.17249	177.26630	0.17727	172.488	20.39	0.19	0.00	0	500.00
\$ / R	On 09/05/2018	Any day expiry			13.87550	13.87550	13.88480	13.88480		17.59	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	172.02530	0.17203	171.59560	0.17160	172.025	16.49	0.20	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	622.36690	0.62237	621.75480	0.62175	622.367	17.54	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	191.99080	0.19199	197.09770	0.19710	191.991	20.23	0.20	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			13.87980	13.87980	13.88900	13.88900		17.59	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			13.88620	13.88620	13.89540	13.89540		17.54	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	177.74350	0.17774	177.39230	0.17739	177.743	16.45	0.20	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	1,038.64570	1.03865	1,037.55790	1.03756	1,038.646	18.44	0.62	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	183.34670	0.18335	188.31050	0.18831	183.347	20.31	0.19	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			13.88830	13.88830	13.89760	13.89760		17.54	0.00	0.00	0	0.00
\$ / R	On 31/05/2018	Any day expiry			13.92260	13.92260	13.93170	13.93170		17.43	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	604.63170	0.60463	604.47950	0.60448	604.632	17.31	0.45	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	262.42710	0.26243	268.89540	0.26890	262.427	19.72	0.25	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	195.43070	0.19543	200.66180	0.20066	195.431	20.27	0.19	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.96130	13.96130	13.97030	13.97030		17.40	0.00	1,410,091.30	101	120,562.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	14.75900	0.01476	13.41130	0.01341	14.759	16.79	0.02	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	32.17530	0.03218	28.99100	0.02899	32.175	16.28	0.05	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	72.73840	0.07274	69.89620	0.06990	72.738	16.23	0.09	0.00	0	137,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	104.47590	0.10448	102.61440	0.10261	104.476	16.21	0.12	0.00	0	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	128.09820	0.12810	127.13390	0.12713	128.098	16.19	0.14	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	202.38050	0.20238	202.22240	0.20222	202.380	16.28	0.21	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	261.10400	0.26110	261.05950	0.26106	261.104	16.40	0.25	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	273.45190	0.27345	273.42810	0.27343	273.452	16.42	0.26	0.00	0	15,158.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	289.41870	0.28942	289.41990	0.28942	289.419	16.44	0.27	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	330.18300	0.33018	330.25220	0.33025	330.183	16.51	0.29	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	348.19540	0.34820	348.29180	0.34829	348.195	16.53	0.30	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	379.54610	0.37955	378.42800	0.37843	379.546	16.61	0.32	0.00	0	2,050.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	448.66360	0.44866	447.75990	0.44776	448.664	16.81	0.36	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	457.76450	0.45776	456.89290	0.45689	457.764	16.83	0.36	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	534.22880	0.53423	533.58320	0.53358	534.229	17.02	0.40	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	590.49010	0.59049	590.00080	0.59000	590.490	17.16	0.43	0.00	0	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	617.03970	0.61704	616.61940	0.61662	617.040	17.22	0.44	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	622.42240	0.62242	622.01420	0.62201	622.422	17.23	0.44	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	633.25530	0.63326	632.87920	0.63288	633.255	17.26	0.45	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	638.70930	0.63871	638.34520	0.63835	638.709	17.27	0.45	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	671.91980	0.67192	671.63850	0.67164	671.920	17.34	0.46	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	729.48270	0.72948	728.96970	0.72897	729.483	17.47	0.48	0.00	0	6,130.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	789.66640	0.78967	789.17130	0.78917	789.666	17.61	0.51	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	883.99060	0.88399	883.51220	0.88351	883.991	17.82	0.54	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	452.37630	0.45238	460.49990	0.46050	452.376	18.47	0.37	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	426.73820	0.42674	434.59830	0.43460	426.738	18.63	0.36	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	358.73700	0.35874	365.81950	0.36582	358.737	19.10	0.31	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	352.61330	0.35261	359.61880	0.35962	352.613	19.14	0.30	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	298.03910	0.29804	304.93920	0.30494	298.039	19.56	0.26	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	280.52180	0.28052	287.12330	0.28712	280.522	19.68	0.25	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	239.83420	0.23983	245.69030	0.24569	239.834	19.99	0.22	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	192.38240	0.19238	197.27490	0.19727	192.382	20.42	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	169.05430	0.16905	173.43380	0.17343	169.054	20.68	0.16	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	166.12010	0.16612	170.43050	0.17043	166.120	20.72	0.16	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	158.56490	0.15856	162.70310	0.16270	158.565	20.81	0.15	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	155.83030	0.15583	159.90470	0.15990	155.830	20.85	0.15	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	144.56920	0.14457	148.37510	0.14838	144.569	21.00	0.14	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	125.66170	0.12566	128.36810	0.12837	125.662	21.40	0.12	0.00	0	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	120.93790	0.12094	123.46210	0.12346	120.938	21.53	0.12	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	109.59860	0.10960	111.68180	0.11168	109.599	21.88	0.11	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.28	Call	106.13250	0.10613	108.08050	0.10808	106.133	22.00	0.11	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	101.43130	0.10143	103.19490	0.10319	101.431	22.16	0.10	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			13.98510	13.98510	13.99400	13.99400		17.46	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	625.75700	0.62576	625.04200	0.62504	625.757	17.21	0.43	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	287.87930	0.28788	294.00360	0.29400	287.879	19.75	0.25	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	218.30830	0.21831	223.30950	0.22331	218.308	20.30	0.20	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			13.99160	13.99160	14.00050	14.00050		17.43	0.00	0.00	0	100.00
\$ / R	On 20/07/2018	Any day expiry			14.03050	14.03050	14.03920	14.03920		17.46	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			14.03920	14.03920	14.04780	14.04780		17.44	0.00	0.00	0	0.00
\$ / R	On 24/07/2018	Any day expiry	14.19	Put	864.65180	0.86465	863.27460	0.86327	864.652	17.62	0.50	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	1,031.51270	1.03151	1,030.06810	1.03007	1,031.513	17.96	0.55	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.72	Call	317.72760	0.31773	323.38530	0.32339	317.728	19.68	0.26	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	282.44740	0.28245	287.62530	0.28763	282.447	19.92	0.23	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			14.04140	14.04140	14.05000	14.05000		17.44	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			14.05430	14.05430	14.06290	14.06290		17.42	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	645.03430	0.64503	643.49420	0.64349	645.034	17.11	0.42	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	313.86850	0.31387	319.21410	0.31921	313.868	19.74	0.25	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	242.23060	0.24223	246.58140	0.24658	242.231	20.30	0.20	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			14.06950	14.06950	14.07790	14.07790		17.40	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	134.55790	0.13456	132.35900	0.13236	134.558	15.82	0.14	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	681.13040	0.68113	679.39130	0.67939	681.130	17.17	0.43	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	271.83540	0.27184	276.30640	0.27631	271.835	20.10	0.22	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			14.08240	14.08240	14.09080	14.09080		17.43	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			14.12140	14.12140	14.12960	14.12960		17.40	0.00	0.00	0	1,336.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	661.40110	0.66140	659.93320	0.65993	661.401	17.03	0.41	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	331.64270	0.33164	336.74090	0.33674	331.643	19.80	0.25	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	259.67820	0.25968	263.86400	0.26386	259.678	20.37	0.20	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.15830	14.15830	14.16630	14.16630		17.40	0.00	0.00	0	3,287.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	17.11020	0.01711	15.85740	0.01586	17.110	14.87	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	216.24490	0.21624	213.94000	0.21394	216.245	15.91	0.19	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	227.55940	0.22756	225.33830	0.22534	227.559	15.97	0.19	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	285.95620	0.28596	283.97390	0.28397	285.956	16.19	0.23	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.36	Put	462.81310	0.46281	460.94160	0.46094	462.813	16.50	0.32	0.00	0	2,179.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	1,101.39280	1.10139	1,107.53820	1.10754	1,101.393	16.80	0.63	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.73	Put	632.88110	0.63288	631.02230	0.63102	632.881	16.89	0.39	0.00	0	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	374.40480	0.37440	379.41100	0.37941	374.405	19.60	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	362.51760	0.36252	367.39530	0.36740	362.518	19.68	0.26	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.08	Call	355.91090	0.35591	360.71670	0.36072	355.911	19.72	0.26	0.00	0	2,179.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	346.24790	0.34625	350.95310	0.35095	346.248	19.78	0.25	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	17.02	Call	234.11390	0.23411	237.46430	0.23746	234.114	20.73	0.18	0.00	0	2,500.00
\$ / R	On 28/09/2018	Any day expiry			14.18240	14.18240	14.19020	14.19020		17.45	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	674.19520	0.67420	672.22640	0.67223	674.195	16.96	0.40	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	348.49890	0.34850	352.89810	0.35290	348.499	19.86	0.25	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	274.06620	0.27407	277.63080	0.27763	274.066	20.44	0.20	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			14.24150	14.24150	14.24870	14.24870		17.44	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			14.25030	14.25030	14.25740	14.25740		17.42	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			14.25460	14.25460	14.26170	14.26170		17.43	0.00	0.00	0	0.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	687.63430	0.68763	685.06040	0.68506	687.634	16.90	0.39	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	369.87440	0.36987	373.40560	0.37341	369.874	19.91	0.25	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	296.60910	0.29661	299.44210	0.29944	296.609	20.48	0.21	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			14.26560	14.26560	14.27260	14.27260		17.41	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	78.44070	0.07844	79.09590	0.07910	78.441	14.38	0.08	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	720.19510	0.72020	717.52600	0.71753	720.195	16.95	0.40	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	329.65760	0.32966	332.67910	0.33268	329.658	20.23	0.23	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			14.28310	14.28310	14.28990	14.28990		17.45	0.00	0.00	0	70.00
\$ / R	On 30/11/2018	Any day expiry			14.32030	14.32030	14.32680	14.32680		17.43	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	698.82070	0.69882	695.82880	0.69583	698.821	16.85	0.38	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	384.33650	0.38434	387.09330	0.38709	384.337	20.01	0.25	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	308.72930	0.30873	310.86340	0.31086	308.729	20.67	0.21	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.35170	14.35170	14.35830	14.35830		17.49	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry			14.39180	14.39180	14.39790	14.39790		17.57	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	711.60860	0.71161	709.33900	0.70934	711.609	16.87	0.37	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	406.63790	0.40664	409.70030	0.40970	406.638	20.21	0.25	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	330.01290	0.33001	332.49810	0.33250	330.013	20.96	0.21	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			14.49570	14.49570	14.50050	14.50050		17.77	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.57370	14.57370	14.57740	14.57740		17.85	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.78160	14.78160	14.78260	14.78260		18.15	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future			15.21290	15.21290	15.20830	15.20830		18.47	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	627.00470	0.62700	628.43030	0.62843	627.005	22.86	0.25	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.70780	15.70780	15.69760	15.69760		18.90	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.83280	15.83280	15.82120	15.82120		18.99	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.96340	15.96340	15.95030	15.95030		19.05	0.00	0.00	0	0.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.57100	13.57100	13.57970	13.57970		25.55	0.00	882,115.00	65	581.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.76630	13.76630	13.77590	13.77590		18.01	0.00	137,663.00	10	143.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.96130	13.96130	13.97030	13.97030		17.40	0.00	0.00	0	83.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			14.15830	14.15830	14.16630	14.16630		17.40	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			14.78160	14.78160	14.78260	14.78260		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		18.13770	18.13770		18.23410	18.23410		20.04	0.00	0.00	0	10.00
£ / R	On 18/12/2017	Foreign Exchange Future		18.14830	18.14830		18.24440	18.24440		20.20	0.00	19,327,939.50	1,065	211,012.00
£ / R	On 18/12/2017	Foreign Exchange Future	18.20	Call	241.19600	0.24120	298.08830	0.29809	241.196	20.25	0.48	0.00	0	400.00
£ / R	On 18/12/2017	Foreign Exchange Future	19.80	Call	13.36540	0.01337	17.79710	0.01780	13.365	26.79	0.04	0.00	0	800.00
£ / R	On 31/01/2018	Any day expiry		18.31210	18.31210		18.40900	18.40900		19.83	0.00	0.00	0	10.00
£ / R	On 01/03/2018	Any day expiry		18.41110	18.41110		18.50870	18.50870		18.93	0.00	0.00	0	17.00
£ / R	On 15/03/2018	Any day expiry		18.45970	18.45970		18.55780	18.55780		18.71	0.00	0.00	0	38.00
£ / R	On 19/03/2018	Foreign Exchange Future		18.47400	18.47400		18.57210	18.57210		18.62	0.00	0.00	0	13,065.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	192.11040	0.19211	169.89640	0.16990	192.110	18.48	0.19	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	19.00	Call	522.64040	0.52264	562.95780	0.56296	522.640	19.07	0.41	0.00	0	1,500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	244.96660	0.24497	269.13120	0.26913	244.967	20.15	0.23	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future		18.79530	18.79530		18.89420	18.89420		18.04	0.00	563,859.00	30	4,422.00
£ / R	On 17/09/2018	Foreign Exchange Future		19.12210	19.12210		19.22260	19.22260		17.75	0.00	0.00	0	3,576.00
£ / R	On 14/06/2019	Foreign Exchange Future		19.88010	19.88010		19.98000	19.98000		17.66	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future		0.12091	0.12091		0.12049	0.12049		33.31	0.00	0.00	0	195.00
¥ / R	On 19/03/2018	Foreign Exchange Future		0.12331	0.12331		0.12289	0.12289		21.02	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future		0.12574	0.12574		0.12531	0.12531		23.00	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future		0.12826	0.12826		0.12783	0.12783			0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.14044	0.14044		0.13986	0.13986		21.47	0.00	0.00	0	0.00
€ / R	On 15/12/2017	Any day expiry		15.99930	15.99930		16.06400	16.06400		21.71	0.00	0.00	0	3.00
€ / R	On 18/12/2017	Foreign Exchange Future		16.00990	16.00990		16.07440	16.07440		23.95	0.00	5,859,623.40	366	106,171.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	2.47500	0.00248	1.85800	0.00186	2.475	31.15	0.01	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	138.32040	0.13832	158.63540	0.15864	138.320	24.71	0.31	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry		16.04000	16.04000		16.10410	16.10410		22.72	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry		16.17790	16.17790		16.24070	16.24070		18.35	0.00	0.00	0	30.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	288.26050	0.28826	264.03970	0.26404	288.260	18.11	0.36	0.00	0	193,000.00
€ / R	On 28/02/2018	Any day expiry		16.27540	16.27540		16.33920	16.33920		17.63	0.00	0.00	0	0.00
€ / R	On 28/02/2018	Any day expiry	16.41	Put	625.88880	0.62589	590.24930	0.59025	625.889	17.78	0.52	0.00	0	114,748.00
€ / R	On 15/03/2018	Any day expiry		16.32870	16.32870		16.39280	16.39280		17.43	0.00	0.00	0	63.00
€ / R	On 19/03/2018	Foreign Exchange Future		16.34330	16.34330		16.40740	16.40740		17.33	0.00	34,092,123.80	2,086	45,992.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	129.05660	0.12906	117.05550	0.11706	129.057	16.55	0.16	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	138.84580	0.13885	126.16960	0.12617	138.846	16.56	0.17	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.39	Put	626.41370	0.62641	592.05920	0.59206	626.414	17.38	0.49	0.00	0	174,600.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	534.72840	0.53473	562.63160	0.56263	534.728	17.53	0.48	0.00	0	643.00
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	366.87230	0.36687	387.97330	0.38797	366.872	18.20	0.36	0.00	0	620.00
€ / R	On 29/03/2018	Any day expiry		16.37980	16.37980		16.44370	16.44370		17.26	0.00	0.00	0	3.00
€ / R	On 18/06/2018	Foreign Exchange Future		16.67400	16.67400		16.73870	16.73870		16.72	0.00	0.00	0	1,046.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	44.23390	0.04423	38.39620	0.03840	44.234	16.68	0.05	0.00	0	54,507.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	57.55390	0.05755	50.92130	0.05092	57.554	16.51	0.06	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	230.05810	0.23006	214.76880	0.21477	230.058	15.79	0.20	0.00	0	54,507.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	684.22480	0.68422	652.77460	0.65277	684.225	16.54	0.43	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	294.12830	0.29413	307.68460	0.30768	294.128	18.94	0.23	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	111.42250		0.11142		114.80720	0.11481	111.423	20.98	0.10	0.00	0	54,507.00
€ / R	On 17/09/2018	Foreign Exchange Future			17.01600		17.01600		17.08150	17.08150		16.57	0.00	0.00	0	5,142.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	89.34950		0.08935		77.60120	0.07760	89.350	15.13	0.08	0.00	0	41,516.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.00	Put	496.10310		0.49610		473.28340	0.47328	496.103	15.76	0.30	0.00	0	41,516.00
€ / R	On 17/09/2018	Foreign Exchange Future	21.63	Call	197.76070		0.19776		202.78460	0.20278	197.761	22.11	0.13	0.00	0	41,516.00
€ / R	On 14/12/2018	Foreign Exchange Future			17.35510		17.35510		17.41900	17.41900		16.58	0.00	0.00	0	1,928.00
€ / R	On 14/06/2019	Foreign Exchange Future			18.12640		18.12640		18.18930	18.18930		17.23	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			98.24549		98.24549		98.13093	98.13093			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			95.36555		95.36555		95.24714	95.24714			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			94.19505		94.19505		94.07342	94.07342			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			96.36247		96.36247		96.23864	96.23864			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			100.10495		100.10495		99.98144	99.98144			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			98.73920		98.73920		98.61349	98.61349			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			100.78663		100.78663		100.65891	100.65891			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			104.44609		104.44609		104.31945	104.31945			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.75947		99.75947		99.75947	99.75947			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.72652		99.72652		99.72623	99.72623			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.94014		99.94014		99.93918	99.93918			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			100.19382		100.19382		100.18732	100.18732			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			99.00879		99.00879		99.00826	99.00826			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.62919		98.62919		98.62863	98.62863			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.66202		98.66202		98.65545	98.65545			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.17000		99.17000		99.15000	99.15000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.68384		99.68384		99.66194	99.66194			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			100.21759		100.21759		100.18420	100.18420			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			100.76725		100.76725		100.72719	100.72719			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			97.64642		97.64642		97.58725	97.58725			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			96.98952		96.98952		96.92253	96.92253			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			96.30404		96.30404		96.22978	96.22978			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			96.59189		96.59189		96.51046	96.51046			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			98.86983		98.86983		98.78519	98.78519			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap			99.09917		99.09917		99.01409	99.01409			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap			100.38194		100.38194		100.29635	100.29635			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap			102.65111		102.65111		102.56748	102.56748			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future			555.58000		555.58000		556.17400	556.17400			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future			565.95200		565.95200		566.55200	566.55200			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future			634.58800		634.58800		634.56200	634.56200			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	646.43500		646.43500		646.40300	646.40300			0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	572.19300		572.19300		572.31100	572.31100			0.00	11,443,860.00	2	760.00
ALBI	On 03/05/2018	Index Future	582.87500		582.87500		582.99000	582.99000			0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.27220		10.27220		10.33550	10.33550		17.41	0.00	4,221,874.20	411	14,467.00
AU\$ / R	On 27/12/2017	Any day expiry	10.28660		10.28660		10.35010	10.35010		19.04	0.00	0.00	0	0.00
AU\$ / R	On 15/01/2018	Any day expiry	10.31710		10.31710		10.38060	10.38060		18.26	0.00	0.00	0	5.00
AU\$ / R	On 28/02/2018	Any day expiry	10.38620		10.38620		10.45040	10.45040		16.52	0.00	0.00	0	46.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.41610		10.41610		10.48040	10.48040		16.17	0.00	0.00	0	656.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.56200		10.56200		10.62630	10.62630		15.55	0.00	0.00	0	5,012.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	10.71150		10.71150		10.77510	10.77510		15.32	0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.85800		10.85800		10.92160	10.92160		15.23	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.18550		11.18550		11.24500	11.24500		15.05	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.72070		10.72070		10.72220	10.72220		17.92	0.00	0.00	0	1,050.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	10.88950		10.88950		10.89010	10.89010		16.53	0.00	2,722,375.00	250	350.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	11.05530		11.05530		11.05390	11.05390		16.71	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	13.71910		13.71910		13.76840	13.76840		18.50	0.00	0.00	0	1,502.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.02200		14.02200		14.07210	14.07210		16.97	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	14.32310		14.32310		14.37220	14.37220		16.40	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future	14.63020		14.63020		14.68080	14.68080			0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	15.95420		15.95420		15.99490	15.99490		16.77	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	2.04990		2.04990		2.04930	2.04930		18.80	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	2.06490		2.06490		2.06430	2.06430		17.39	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	2.08110		2.08110		2.08030	2.08030		16.97	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	2.09860		2.09860		2.09760	2.09760			0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.15640		2.15640		2.15490	2.15490		17.12	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future	2.15760		2.15760		2.16590	2.16590		19.47	0.00	0.00	0	550.00
DKK / R	On 19/03/2018	Foreign Exchange Future	2.20200		2.20200		2.21040	2.21040		18.34	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.24750		2.24750		2.25590	2.25590		17.70	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.29430		2.29430		2.30270	2.30270			0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.56530		2.56530		2.57140	2.57140		17.94	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	11.18825	76.03240		11.18693	76.04004				0.00	3,725,587.60	49	9,466.00
ES33	On 03/05/2018	Bond Future	11.30179	73.66026		11.30056	73.66726				0.00	0.00	0	0.00
ES33	On 02/08/2018	Bond Future	11.41451	75.05514		11.41290	75.06415				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	11.43604	78.46376		11.43973	78.43993				0.00	5,492,463.20	70	7,957.00
ES42	On 03/05/2018	Bond Future	11.55170	75.66726		11.55565	75.64221				0.00	0.00	0	0.00
ES42	On 02/08/2018	Bond Future	11.66455	77.10009		11.66834	77.07646				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	570.48100	570.48100		570.58000	570.58000				0.00	0.00	0	781.00
GOVI	On 03/05/2018	GOVI	581.13100	581.13100		581.22800	581.22800				0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.73730	1.73730		1.73840	1.73840			19.53	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.76410	1.76410		1.76520	1.76520			17.78	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.79110	1.79110		1.79210	1.79210			17.38	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.81830	1.81830		1.81900	1.81900				0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.98970	1.98970		1.98890	1.98890			18.51	0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future	128.39956	128.39956		128.94277	128.94277				0.00	0.00	0	1,070.00
I2025	On 03/05/2018	Bond Future	130.80635	130.80635		131.35860	131.35860				0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future	133.26556	133.26556		133.83051	133.83051				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	99.40605	99.40605		99.39792	99.39792				0.00	0.00	0	1,370.00
I2029	On 03/05/2018	Bond Future	100.25132	100.25132		100.24208	100.24208				0.00	0.00	0	0.00
I2029	On 02/08/2018	Bond Future	102.17013	102.17013		102.16243	102.16243				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	102.50242	102.50242		102.55954	102.55954				0.00	0.00	0	5,283.00
I2033	On 03/05/2018	Bond Future	103.33521	103.33521		103.39242	103.39242				0.00	0.00	0	0.00
I2033	On 02/08/2018	Bond Future	105.31313	105.31313		105.37314	105.37314				0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future	123.24236	123.24236		120.90139	120.90139				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		125.55245	125.55245		123.16651	123.16651			0.00	0.00	0	0.00
I2038	On 02/08/2018	Bond Future		127.90561	127.90561		125.47595	125.47595			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		115.51897	115.51897		115.96054	115.96054			0.00	0.00	0	21,177.00
I2046	On 03/05/2018	Bond Future		116.08457	116.08457		116.53335	116.53335			0.00	0.00	0	0.00
I2046	On 02/08/2018	Bond Future		118.30656	118.30656		118.76576	118.76576			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future		121.23918	121.23918		120.70070	120.70070			0.00	0.00	0	24,130.00
I2050	On 03/05/2018	Bond Future		123.51198	123.51198		122.96205	122.96205			0.00	0.00	0	0.00
I2050	On 02/08/2018	Bond Future		124.14276	124.14276		123.58441	123.58441			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 01/02/2018	Index Future		245.17500	245.17500		244.88700	244.88700			0.00	0.00	0	877.00
IGOV	On 03/05/2018	Index Future		249.77000	249.77000		249.47600	249.47600			0.00	2,497,700.00	1	269.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		7.14000	92.86000		7.14000	92.86000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2018	Jibar Tradeable Future		7.20000	92.80000		7.20000	92.80000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2018	Jibar Tradeable Future		7.26000	92.74000		7.26000	92.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		7.30000	92.70000		7.30000	92.70000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 18/04/2018	Jibar Tradeable Future		7.33000	92.67000		7.33000	92.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		7.40000	92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		7.49000	92.51000		7.49000	92.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		7.58000	92.42000		7.58000	92.42000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future		7.67000	92.33000		7.67000	92.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future		7.77000	92.23000		7.77000	92.23000			0.00	0.00	0	0.00
KES / R	On 18/12/2017	Foreign Exchange Future		0.13170	0.13170		0.13150	0.13150			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future		0.13090	0.13090		0.13110	0.13110			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future		0.13080	0.13080		0.13050	0.13050			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future		0.13040	0.13040		0.12930	0.12930			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		1.64400	1.64400		1.63410	1.63410		18.30	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future		1.67190	1.67190		1.66210	1.66210		16.70	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future		1.70070	1.70070		1.69060	1.69060		16.26	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future		1.73000	1.73000		1.71980	1.71980			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.89580	1.89580		1.81480	1.81480		15.73	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future		9.34200	9.34200		9.33480	9.33480		18.35	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future		9.46510	9.46510		9.45810	9.45810		17.04	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future		9.59170	9.59170		9.58490	9.58490		16.51	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future		9.72150	9.72150		9.71440	9.71440			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			10.60390		10.60390		10.58690	10.58690		16.35	0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.31790		1.31790		1.31930	1.31930			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.33040		1.33040		1.33200	1.33200			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.34760		1.34760		1.34920	1.34920			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.36460		1.36460		1.36620	1.36620			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.46530		1.46530		1.46520	1.46520			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.33730		1.33730		1.34350	1.34350			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.34200		1.34200		1.34820	1.34820			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.34620		1.34620		1.35250	1.35250			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.35060		1.35060		1.35690	1.35690			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.17970		1.17970		1.18370	1.18370			0.00	0.00	0	30.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.18720		1.18720		1.19100	1.19100			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.19430		1.19430		1.19820	1.19820			0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.20180		1.20180		1.20580	1.20580			0.00	0.00	0	0.00
R186	On 01/02/2018	Bond Future			9.20451		109.07282		9.20722	109.05580		9.63	0.00	292,206,084.78	2,679	90,411.00
R186	On 01/02/2018	Bond Future	7.75	Call	11.80000		0.01180		7.06000	0.00706	11.800	9.04	0.01	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	264.06000		0.26406		215.78000	0.21578	264.060	9.19	0.13	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	3,476.15000		3.47615		3,419.52000	3.41952	3,476.150	9.34	0.76	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.00	Put	2,367.68000		2.36768		2,294.23000	2.29423	2,367.680	9.48	0.62	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	1,514.99000		1.51499		1,435.37000	1.43537	1,514.990	9.63	0.47	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.65	Put	653.19000		0.65319		588.29000	0.58829	653.190	9.91	0.25	0.00	0	1,950.00
R186	On 03/05/2018	Bond Future			9.27706		111.10906		9.28006	111.09070		10.00	0.00	0.00	0	0.00
R186	On 03/05/2018	Bond Future	9.30	Call	2,900.62000		2.90062		2,707.16000	2.70716	2,900.620	10.03	0.52	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.75	Put	1,678.90000		1.67890		1,513.80000	1.51380	1,678.900	10.34	0.33	0.00	0	3,200.00
R186	On 03/05/2018	Bond Future	10.14	Put	1,050.41000		1.05041		912.79000	0.91279	1,050.410	10.61	0.23	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			294.52237		294.52237		294.19512	294.19512			0.00	0.00	0	2,350.00
R197	On 03/05/2018	Bond Future			300.04328		300.04328		299.70710	299.70710			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 01/02/2018	Bond Future			232.67383		232.67383		233.23128	233.23128		4.66	0.00	0.00	0	21,522.00
R202	On 03/05/2018	Bond Future			237.03548		237.03548		237.60124	237.60124		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			8.59391		99.98998		8.56488	100.10476		6.05	0.00	156,084,358.78	1,561	60,119.00

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			8.65651		97.92676		8.62592	98.04269		6.35	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future	9.19	Put	824.33000		0.82433		680.85000	0.68085	824.330	6.63	0.31	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			9.66474		88.46307		9.66702	88.44839			0.00	0.00	0	70,819.00
R2030	On 03/05/2018	Bond Future			9.73916		90.11448		9.74166	90.09866			0.00	0.00	0	0.00
R2030	On 02/08/2018	Bond Future			9.81441		87.81524		9.81665	87.80132			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			9.84658		90.85174		9.84898	90.83521		13.57	0.00	98,210,730.94	1,081	45,020.00
R2032	On 01/02/2018	Bond Future	9.20	Call	438.58000		0.43858		374.89000	0.37489	438.580	13.14	0.18	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	581.13000		0.58113		507.73000	0.50773	581.130	13.22	0.22	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	754.54000		0.75454		672.12000	0.67212	754.540	13.29	0.27	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	853.60000		0.85360		767.08000	0.76708	853.600	13.33	0.29	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.91989		88.39060		9.92249	88.37297		14.89	0.00	0.00	0	0.00
R2032	On 02/08/2018	Bond Future			9.99141		90.06449		9.99378	90.04866		14.16	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future			9.99311		94.81733		9.99048	94.83719			0.00	853,355.97	9	56,193.00
R2035	On 03/05/2018	Bond Future			10.06457		92.08706		10.06197	92.10642			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			10.07506		86.92348		10.07227	86.94445		15.91	0.00	23,121,645.68	266	53,670.00
R2037	On 01/02/2018	Bond Future	9.88	Call	1,520.98000		1.52098		1,366.19000	1.36619	1,520.980	15.80	0.41	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.32	Put	1,416.24000		1.41624		1,244.56000	1.24456	1,416.240	16.26	0.36	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.72	Put	633.81000		0.63381		510.56000	0.51056	633.810	16.70	0.19	0.00	0	2,000.00
R2037	On 03/05/2018	Bond Future			10.14911		88.54615		10.14635	88.56662		16.70	0.00	0.00	0	0.00
R2037	On 02/08/2018	Bond Future			10.22390		85.96686		10.22075	85.98990		16.65	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future			7.53235		101.40603		7.48442	101.44594		0.97	0.00	0.00	0	38,225.00
R204	On 03/05/2018	Bond Future			7.53035		103.29915		7.46415	103.33881		0.77	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future			10.17053		89.93650		10.17288	89.91772		16.57	0.00	539,619.00	6	26,023.00
R2040	On 03/05/2018	Bond Future			10.24522		91.61534		10.24775	91.59540		17.39	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future	9.00	Call	760.38000		0.76038		609.18000	0.60918	760.380	16.52	0.16	0.00	0	1,500.00
R2040	On 03/05/2018	Bond Future	10.00	Call	3,128.72000		3.12872		2,819.31000	2.81931	3,128.720	17.17	0.44	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			10.32069		88.84384		10.32302	88.82572		17.37	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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		10.21456	86.88081		10.21175	86.90336		17.31	0.00	1,321,717,762.53	15,213	22,082.00
R2044	On 03/05/2018	Bond Future		10.28753	88.50269		10.28474	88.52479		18.18	0.00	0.00	0	0.00
R2044	On 02/08/2018	Bond Future		10.36122	85.79733		10.35806	85.82203		18.16	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 01/02/2018	Bond Future		10.15987	90.66022		10.16219	90.64108		17.00	0.00	0.00	0	102,706.00
R2048	On 03/05/2018	Bond Future		10.22645	87.91575		10.22895	87.89538		18.76	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future		8.06687	98.99324		8.04704	99.02789		2.27	0.00	692,952.68	7	45,372.00
R207	On 03/05/2018	Bond Future		8.15778	100.84126		8.13542	100.87559		2.17	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future		8.31073	98.13441		8.28121	98.21265		3.80	0.00	0.00	0	34,879.00
R208	On 03/05/2018	Bond Future		8.38345	96.56509		8.35145	96.64389		3.85	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 01/02/2018	Bond Future		9.91599	71.61405		9.91300	71.63308		16.03	0.00	28,502,391.90	398	153,902.00
R209	On 01/02/2018	Bond Future	9.32	Call	465.37000	0.46537	419.47000	0.41947	465.370	15.42	0.20	0.00	0	157.00
R209	On 01/02/2018	Bond Future	9.33	Call	478.63000	0.47863	432.30000	0.43230	478.630	15.43	0.20	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.52	Call	787.16000	0.78716	731.67000	0.73167	787.160	15.60	0.29	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.59	Put	3,051.28000	3.05128	2,974.17000	2.97417	3,051.280	15.66	0.67	0.00	0	377.00
R209	On 01/02/2018	Bond Future	9.75	Call	1,313.99000	1.31399	1,252.49000	1.25249	1,313.990	15.81	0.42	0.00	0	5,000.00
R209	On 01/02/2018	Bond Future	9.85	Put	2,018.69000	2.01869	1,938.40000	1.93840	2,018.690	15.90	0.52	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	9.87	Put	1,950.94000	1.95094	1,870.79000	1.87079	1,950.940	15.92	0.51	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.88	Put	1,917.56000	1.91756	1,837.74000	1.83774	1,917.560	15.92	0.51	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.89	Put	1,884.71000	1.88471	1,804.99000	1.80499	1,884.710	15.93	0.50	0.00	0	157.00
R209	On 01/02/2018	Bond Future	10.00	Put	1,549.46000	1.54946	1,472.29000	1.47229	1,549.460	16.03	0.44	0.00	0	7,488.00
R209	On 01/02/2018	Bond Future	10.10	Put	1,287.35000	1.28735	1,213.89000	1.21389	1,287.350	16.14	0.39	0.00	0	3,000.00
R209	On 01/02/2018	Bond Future	10.22	Put	1,019.98000	1.01998	952.20000	0.95220	1,019.980	16.27	0.33	0.00	0	739.00
R209	On 03/05/2018	Bond Future		9.98018	69.80156		9.97720	69.82032		17.63	0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future	9.75	Call	2,435.57000	2.43557	2,151.27000	2.15127	2,435.570	17.40	0.45	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.00	Put	3,059.86000	3.05986	2,754.48000	2.75448	3,059.860	17.63	0.47	0.00	0	5,000.00
R209	On 03/05/2018	Bond Future	10.22	Put	2,447.67000	2.44767	2,144.88000	2.14488	2,447.670	17.88	0.40	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	1,413.17000	1.41317	1,158.19000	1.15819	1,413.170	18.45	0.27	0.00	0	435.00
R209	On 02/08/2018	Bond Future		10.04241	71.12340		10.03907	71.14419		16.83	0.00	0.00	0	0.00
R209	On 02/08/2018	Bond Future	9.66	Call	2,756.10000	2.75610	2,652.02000	2.65202	2,756.100	16.52	0.43	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	3,390.74000	3.39074	3,260.27000	3.26027	3,390.740	17.06	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	2,020.66000		2.02066	1,907.61000	1.90761	2,020.660		17.75	0.29	0.00	0	435.00
R209	On 01/11/2018	Bond Future			10.10332		69.34842	10.10003	69.36868			17.10	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	9.34	Call	2,439.63000		2.43963	2,376.60000	2.37660	2,439.630		16.49	0.36	0.00	0	435.00
R209	On 01/11/2018	Bond Future	9.94	Put	5,038.43000		5.03843	4,950.70000	4.95070	5,038.430		17.05	0.50	0.00	0	435.00
R209	On 01/11/2018	Bond Future	10.57	Put	3,307.66000		3.30766	3,211.27000	3.21127	3,307.660		17.74	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			184.17883		184.17883	184.16380	184.16380				0.00	0.00	0	2,159.00
R210	On 03/05/2018	Bond Future			185.20617		185.20617	185.18920	185.18920				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			149.58920		149.58920	149.40295	149.40295				0.00	8,825,762.80	59	4,967.00
R212	On 03/05/2018	Bond Future			152.39326		152.39326	152.20211	152.20211				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			9.73576		83.08439	9.73811	83.06967			13.34	0.00	24,343,726.27	293	58,787.00
R213	On 03/05/2018	Bond Future			9.80352		81.08586	9.80607	81.07012			14.62	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R214	On 01/02/2018	Bond Future			10.09840		70.88744	10.10064	70.87283			16.92	0.00	19,494,046.00	275	49,807.00
R214	On 03/05/2018	Bond Future			10.16273		68.91475	10.16514	68.89920			18.68	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
RAIN	On 18/12/2017	Foreign Exchange Future			24,061.05000		24,061.05000	24,106.94000	24,106.94000				0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future			24,455.19000		24,455.19000	24,501.08000	24,501.08000				0.00	0.00	0	0.00
SGD / R	On 18/12/2017	Foreign Exchange Future			10.06230		10.06230	10.07800	10.07800			17.90	0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future			10.21890		10.21890	10.23550	10.23550			16.50	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future			10.37720		10.37720	10.39360	10.39360			15.83	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future			10.54050		10.54050	10.55800	10.55800				0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future			11.56180		11.56180	11.56810	11.56810			16.36	0.00	0.00	0	0.00
TRY / R	On 18/12/2017	Foreign Exchange Future			3.51630		3.51630	3.50310	3.50310			15.00	0.00	16,790,332.50	4,775	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future			3.46770		3.46770	3.45430	3.45430			14.05	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	3.41530	3.41530	3.40160	3.40160		13.86	0.00	0.00	0	0.00
TRY / R	On 17/09/2018		Foreign Exchange Future	3.36580	3.36580	3.34880	3.34880			0.00	0.00	0	0.00
TRY / R	On 14/06/2019		Foreign Exchange Future	3.40230	3.40230	3.36850	3.36850		15.89	0.00	0.00	0	0.00
ZMW / R	On 18/12/2017		Foreign Exchange Future	1.30820	1.30820	1.30860	1.30860			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018		Foreign Exchange Future	1.29190	1.29190	1.29280	1.29280			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018		Foreign Exchange Future	1.27020	1.27020	1.27150	1.27150			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018		Foreign Exchange Future	1.25210	1.25210	1.25360	1.25360			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 :** 3,310,953,351.03    197,968    7 587 172.00

**Grand Total:** 3,310,953,351.03    197,968    7 587 172.00