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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 13/12/2017

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 14/12/2017	Any day expiry	13.53820	13.53820		13.66020	13.66020		27.87	0.00	0.00	0	241.00
\$ / R	On 15/12/2017	Any day expiry	13.53820	13.53820		13.66020	13.66020		37.07	0.00	0.00	0	1,781.00
\$ / R	On 15/12/2017	Any day expiry	13.78	Call	69.23260	0.06923	120.57630	0.12058	69.233	40.23	0.28	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.54260	13.54260		13.66660	13.66660		36.41	0.00	1,861,200,145.80	137,433	358,641.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	1.95500	0.00196	1.51400	0.00151	1.955	50.32	0.01	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	4.33960	0.00434	3.31940	0.00332	4.340	48.56	0.02	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.16	Put	7.10210	0.00710	5.40150	0.00540	7.102	47.44	0.02	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.20	Put	8.01450	0.00801	6.08850	0.00609	8.015	47.16	0.03	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	8.11900	0.00812	6.27280	0.00627	8.119	46.95	0.03	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	10.37090	0.01037	9.28270	0.00928	10.371	42.89	0.04	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	11.93130	0.01193	10.60180	0.01060	11.931	40.76	0.04	0	16,416.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.56	Put	13.03410	0.01303	11.52330	0.01152	13.034	39.48	0.05	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	14.98320	0.01498	13.13170	0.01313	14.983	37.55	0.06	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.75	Put	17.67810	0.01768	15.31750	0.01532	17.678	35.42	0.07	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.76	Put	17.98500	0.01799	15.56380	0.01556	17.985	35.20	0.07	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	41.59280	0.04159	26.99680	0.02700	41.593	33.96	0.15	0	10,500.00

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 18/12/2017	Foreign Exchange Future	13.10	Put	61.67170	0.06167	41.07400	0.04107	61.672	34.41	0.20	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	82.09610	0.08210	55.85110	0.05585	82.096	34.77	0.25	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Put	87.85220	0.08785	60.08780	0.06009	87.852	34.85	0.26	0.00	0	6,728.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Call	430.45220	0.43045	526.68780	0.52669	430.452	34.85	0.74	0.00	0	7,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	90.83130	0.09083	62.29190	0.06229	90.831	34.90	0.26	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.22	Put	93.87760	0.09388	64.55350	0.06455	93.878	34.94	0.27	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	396.02680	0.39603	488.29410	0.48829	396.027	35.08	0.71	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	139.80930	0.13981	99.52710	0.09953	139.809	35.52	0.36	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	160.67640	0.16068	115.88900	0.11589	160.676	35.74	0.39	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	250.39460	0.25039	320.34360	0.32034	250.395	36.19	0.54	0.00	0	11,116.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.52	Put	218.07260	0.21807	162.15090	0.16215	218.073	36.28	0.48	0.00	0	21,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.53	Put	223.31660	0.22332	166.46030	0.16646	223.317	36.32	0.48	0.00	0	3,700.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.56	Put	239.25790	0.23926	179.80910	0.17981	239.258	36.42	0.50	0.00	0	3,700.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.60	Call	203.52490	0.20352	265.19180	0.26519	203.525	36.47	0.47	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.64	Put	283.68070	0.28368	218.49380	0.21849	283.681	36.52	0.56	0.00	0	4,400.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.67	Put	301.45120	0.30145	234.04120	0.23404	301.451	36.55	0.58	0.00	0	640.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Put	358.26760	0.35827	284.18800	0.28419	358.268	36.66	0.64	0.00	0	3,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Call	140.86760	0.14087	190.78800	0.19079	140.868	36.66	0.36	0.00	0	3,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Put	385.14470	0.38514	308.20210	0.30820	385.145	36.71	0.66	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.90	Put	456.42560	0.45643	372.65870	0.37266	456.426	36.83	0.72	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.93	Call	91.48180	0.09148	129.77270	0.12977	91.482	36.86	0.26	0.00	0	7,820.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	533.05340	0.53305	443.01600	0.44302	533.053	36.94	0.77	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Call	75.65340	0.07565	109.61600	0.10962	75.653	36.94	0.23	0.00	0	19,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.27	Put	762.28130	0.76228	657.61710	0.65762	762.281	37.53	0.88	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	27.60610	0.02761	38.80990	0.03881	27.606	39.47	0.10	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Call	23.31180	0.02331	31.21080	0.03121	23.312	40.96	0.08	0.00	0	8,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	980.71180	0.98071	864.61080	0.86461	980.712	40.96	0.92	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	18.97070	0.01897	23.64680	0.02365	18.971	42.90	0.07	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.90	Call	12.95740	0.01296	13.61810	0.01362	12.957	46.93	0.04	0.00	0	1,500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	10.85200	0.01085	11.20490	0.01120	10.852	47.98	0.04	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	8.98310	0.00898	9.19000	0.00919	8.983	49.13	0.03	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	4.83780	0.00484	4.82600	0.00483	4.838	53.22	0.02	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.60	Call	4.18080	0.00418	4.15100	0.00415	4.181	54.27	0.01	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	2.45100	0.00245	2.40300	0.00240	2.451	58.47	0.01	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	0.20520	0.00021	0.25500	0.00026	0.205	62.70	0.00	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	0.15490	0.00015	0.19420	0.00019	0.155	62.90	0.00	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	0.01470	0.00001	0.02080	0.00002	0.015	63.56	0.00	0.00	0	2,055.00
\$ / R	On 19/12/2017	Any day expiry			13.54470	13.54470	13.66870	13.66870		37.86	0.00	0.00	0	300.00
\$ / R	On 21/12/2017	Any day expiry			13.54900	13.54900	13.67290	13.67290		36.93	0.00	0.00	0	221.00
\$ / R	On 22/12/2017	Any day expiry			13.55120	13.55120	13.67500	13.67500		35.38	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	274.26910	0.27427	206.61950	0.20662	274.269	35.31	0.46	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	1.56000	0.00156	1.76400	0.00176	1.560	66.46	0.00	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.56180	13.56180	13.68550	13.68550		29.84	0.00	0.00	0	916.00
\$ / R	On 29/12/2017	Any day expiry			13.56600	13.56600	13.68970	13.68970		28.55	0.00	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 29/12/2017	Any day expiry	14.50	Call	68.91480	0.06891	88.72400	0.08872	68.915	30.53	0.16	0.00	0	150.00
\$ / R	On 29/12/2017	Any day expiry	14.80	Call	38.38670	0.03839	50.98680	0.05099	38.387	31.02	0.10	0.00	0	200.00
\$ / R	On 02/01/2018	Any day expiry			13.57450	13.57450	13.69810	13.69810		26.29	0.00	0.00	0	0.00
\$ / R	On 04/01/2018	Any day expiry			13.57870	13.57870	13.70220	13.70220		25.68	0.00	0.00	0	677.00
\$ / R	On 08/01/2018	Any day expiry			13.58720	13.58720	13.71060	13.71060		24.33	0.00	0.00	0	0.00
\$ / R	On 08/01/2018	Any day expiry	12.50	Put	32.28110	0.03228	21.15870	0.02116	32.281	23.03	0.08	0.00	0	20,000.00
\$ / R	On 08/01/2018	Any day expiry	13.25	Put	199.63540	0.19964	158.77380	0.15877	199.635	23.95	0.34	0.00	0	20,000.00
\$ / R	On 09/01/2018	Any day expiry			13.58930	13.58930	13.71270	13.71270		24.10	0.00	0.00	0	220.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	183.73880	0.18374	145.58850	0.14559	183.739	23.67	0.31	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	63.96470	0.06396	80.60440	0.08060	63.965	26.52	0.13	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	52.65210	0.05265	66.86900	0.06687	52.652	26.75	0.11	0.00	0	1,000.00
\$ / R	On 10/01/2018	Any day expiry			13.59140	13.59140	13.71480	13.71480		23.89	0.00	0.00	0	500.00
\$ / R	On 12/01/2018	Any day expiry			13.59560	13.59560	13.71900	13.71900		23.49	0.00	0.00	0	241.00
\$ / R	On 15/01/2018	Any day expiry			13.60200	13.60200	13.72530	13.72530		22.77	0.00	0.00	0	574.00
\$ / R	On 15/01/2018	Any day expiry	13.50	Put	319.49870	0.31950	0.00000	0.00000	319.499	22.66	0.44	1,442,078.30	238	238.00
\$ / R	On 15/01/2018	Any day expiry	13.75	Call	309.23920	0.30924	0.00000	0.00000	309.239	23.09	0.45	2,944,450.18	476	238.00
\$ / R	On 15/01/2018	Any day expiry	14.12	Call	190.43660	0.19044	228.09090	0.22809	190.437	23.87	0.31	0.00	0	50,000.00
\$ / R	On 16/01/2018	Any day expiry			13.60410	13.60410	13.72740	13.72740		22.63	0.00	0.00	0	500.00
\$ / R	On 18/01/2018	Any day expiry			13.60830	13.60830	13.73160	13.73160		22.36	0.00	0.00	0	241.00
\$ / R	On 18/01/2018	Any day expiry	13.90	Put	559.06640	0.55907	483.42230	0.48342	559.066	23.00	0.60	0.00	0	20,000.00
\$ / R	On 19/01/2018	Any day expiry			13.61040	13.61040	13.73370	13.73370		22.24	0.00	0.00	0	0.00
\$ / R	On 19/01/2018	Any day expiry	13.75	Put	465.70180	0.46570	397.30620	0.39731	465.702	22.56	0.54	0.00	0	18,000.00
\$ / R	On 25/01/2018	Any day expiry			13.62300	13.62300	13.74640	13.74640		21.46	0.00	0.00	0	70.00
\$ / R	On 31/01/2018	Any day expiry			13.63560	13.63560	13.75900	13.75900		20.94	0.00	0.00	0	2,430.00
\$ / R	On 31/01/2018	Any day expiry	13.20	Put	219.22900	0.21923	0.00000	0.00000	219.229	20.39	0.32	74,031,375.60	17,000	17,000.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	238.08920	0.23809	197.41370	0.19741	238.089	20.45	0.34	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	245.91070	0.24591	204.28350	0.20428	245.911	20.48	0.34	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	257.94080	0.25794	214.87950	0.21488	257.941	20.52	0.36	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	300.64090	0.30064	252.72930	0.25273	300.641	20.64	0.39	0.00	0	168,000.00
\$ / R	On 31/01/2018	Any day expiry	14.25	Call	209.37150	0.20937	245.24960	0.24525	209.372	22.17	0.31	83,448,420.64	19,821	29,000.00
\$ / R	On 01/02/2018	Any day expiry			13.63770	13.63770	13.76110	13.76110		20.87	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	12.57	Put	64.27750	0.06428	49.39050	0.04939	64.278	19.81	0.13	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	13.04	Put	167.10770	0.16711	136.04400	0.13604	167.108	20.13	0.26	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	203.09250	0.20309	167.07780	0.16708	203.093	20.26	0.30	0.00	0	3,496.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	64.09210	0.06409	78.98030	0.07898	64.092	23.74	0.11	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	41.78530	0.04179	52.02170	0.05202	41.785	23.99	0.08	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.79	Call	28.11580	0.02812	35.28720	0.03529	28.116	24.22	0.06	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	15.88	Call	24.58620	0.02459	30.93300	0.03093	24.586	24.29	0.05	0.00	0	773.00
\$ / R	On 06/02/2018	Any day expiry			13.64820	13.64820	13.77170	13.77170		20.44	0.00	0.00	0	0.00
\$ / R	On 06/02/2018	Any day expiry	13.20	Put	227.55060	0.22755	189.23450	0.18923	227.551	19.90	0.32	0.00	0	35,000.00
\$ / R	On 06/02/2018	Any day expiry	13.80	Put	520.78090	0.52078	452.55260	0.45255	520.781	20.74	0.54	0.00	0	35,000.00
\$ / R	On 08/02/2018	Any day expiry			13.65240	13.65240	13.77590	13.77590		20.34	0.00	0.00	0	0.00
\$ / R	On 08/02/2018	Any day expiry	13.16	Put	216.46460	0.21646	179.45220	0.17945	216.465	19.75	0.31	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	13.86	Put	561.31670	0.56132	490.47710	0.49048	561.317	20.75	0.56	0.00	0	1,880.00

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\$ / R	On 08/02/2018	Any day expiry	15.05	Call	94.57380	0.09457	112.52790	0.11253	94.574	23.02	0.15	0.00	0	1,880.00
\$ / R	On 12/02/2018	Any day expiry			13.66080	13.66080	13.78430	13.78430		20.03	0.00	0.00	0	0.00
\$ / R	On 12/02/2018	Any day expiry	13.75	Put	498.00080	0.49800	433.25750	0.43326	498.001	20.23	0.51	0.00	0	20,000.00
\$ / R	On 12/02/2018	Any day expiry	13.90	Put	590.44190	0.59044	518.46210	0.51846	590.442	20.52	0.57	0.00	0	20,000.00
\$ / R	On 13/02/2018	Any day expiry			13.66290	13.66290	13.78640	13.78640		19.99	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.66710	13.66710	13.79070	13.79070		19.94	0.00	0.00	0	10.00
\$ / R	On 16/02/2018	Any day expiry			13.66920	13.66920	13.79280	13.79280		19.92	0.00	0.00	0	0.00
\$ / R	On 16/02/2018	Any day expiry	14.20	Put	801.87510	0.80188	718.81720	0.71882	801.875	20.96	0.65	0.00	0	20,000.00
\$ / R	On 28/02/2018	Any day expiry			13.69430	13.69430	13.81810	13.81810		19.50	0.00	0.00	0	1,000.00
\$ / R	On 28/02/2018	Any day expiry	14.18	Put	798.95170	0.79895	717.00280	0.71700	798.952	20.39	0.63	0.00	0	90,000.00
\$ / R	On 01/03/2018	Any day expiry			13.69640	13.69640	13.82020	13.82020		19.48	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry			13.69850	13.69850	13.82230	13.82230		19.47	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry	13.40	Put	345.64980	0.34565	296.45420	0.29645	345.650	19.10	0.39	0.00	0	100,000.00
\$ / R	On 15/03/2018	Any day expiry			13.72570	13.72570	13.84980	13.84980		19.18	0.00	0.00	0	2,641.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.73420	13.73420	13.85840	13.85840		19.04	0.00	2,075,841,924.80	151,144	703,820.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	45.12360	0.04512	37.97910	0.03798	45.124	18.78	0.07	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	75.63450	0.07563	62.43350	0.06243	75.634	17.98	0.12	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	79.98540	0.07999	65.91340	0.06591	79.985	17.90	0.12	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	95.94510	0.09595	77.54670	0.07755	95.945	17.94	0.14	394,006.56	200	26,200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.57	Put	108.46110	0.10846	88.25250	0.08825	108.461	17.97	0.16	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.82	Put	163.07740	0.16308	135.66570	0.13567	163.077	18.07	0.21	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	195.25940	0.19526	164.02460	0.16402	195.259	18.12	0.25	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	212.89540	0.21290	179.67260	0.17967	212.895	18.14	0.26	544,202.16	150	105,016.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	290.36100	0.29036	247.12190	0.24712	290.361	18.38	0.33	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	302.26330	0.30226	257.81620	0.25782	302.263	18.41	0.33	198,968,886.20	43,000	45,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.32	Put	331.16930	0.33117	283.89270	0.28389	331.169	18.50	0.36	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	357.20580	0.35721	307.49220	0.30749	357.206	18.58	0.37	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	366.14430	0.36614	315.61450	0.31561	366.144	18.60	0.38	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	646.95100	0.64695	716.55260	0.71655	646.951	18.73	0.59	0.00	0	40,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	412.75100	0.41275	358.15260	0.35815	412.751	18.73	0.41	0.00	0	17,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.52	Put	422.45340	0.42245	0.00000	0.00000	422.453	18.75	0.42	41,127,685.34	7,200	7,200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	462.52810	0.46253	403.88420	0.40388	462.528	18.85	0.44	535,427,010.09	87,953	200,389.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Call	596.72810	0.59673	662.28420	0.66228	596.728	18.85	0.56	661,194,580.33	85,477	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.70	Call	549.61480	0.54961	611.17810	0.61118	549.615	18.98	0.53	0.00	0	25,150.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.72	Call	540.55710	0.54056	601.33050	0.60133	540.557	19.00	0.52	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.72	Put	526.35710	0.52636	462.93050	0.46293	526.357	19.00	0.48	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.74	Put	537.41970	0.53742	473.20670	0.47321	537.420	19.03	0.48	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	522.94510	0.52295	582.00620	0.58201	522.945	19.06	0.51	0.00	0	4,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.79	Call	510.36120	0.51036	567.83680	0.56784	510.361	19.11	0.50	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.84	Put	595.77880	0.59578	526.42730	0.52643	595.779	19.20	0.51	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.89	Put	626.11800	0.62612	554.76810	0.55477	626.118	19.28	0.53	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.89	Call	470.31800	0.47032	523.16810	0.52317	470.318	19.28	0.47	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	638.45160	0.63845	566.37300	0.56637	638.452	19.32	0.53	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Call	455.09700	0.45510	506.49510	0.50650	455.097	19.35	0.46	0.00	0	100.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Put	650.89700	0.65090	578.09510	0.57810	650.897	19.35	0.54	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.95	Put	663.45320	0.66345	589.93370	0.58993	663.453	19.39	0.54	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.98	Put	682.49420	0.68249	607.90680	0.60791	682.494	19.44	0.55	0.00	0	200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	429.52250	0.42952	478.43270	0.47843	429.523	19.47	0.44	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.02	Call	422.45790	0.42246	470.66880	0.47067	422.458	19.51	0.44	0.00	0	55.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05	Put	727.86040	0.72786	650.83570	0.65084	727.860	19.56	0.57	0.00	0	500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.07	Call	405.25840	0.40526	451.75300	0.45175	405.258	19.60	0.42	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.12	Call	388.70330	0.38870	433.52130	0.43352	388.703	19.68	0.41	0.00	0	4,951.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.16	Put	801.71040	0.80171	721.01580	0.72102	801.710	19.75	0.60	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	815.46160	0.81546	734.12190	0.73412	815.462	19.79	0.60	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Put	829.30970	0.82931	747.33150	0.74733	829.310	19.82	0.61	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Call	363.50970	0.36351	405.73150	0.40573	363.510	19.82	0.39	0.00	0	36.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.22	Put	843.25360	0.84325	760.64360	0.76064	843.254	19.86	0.61	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.25	Call	348.54790	0.34855	389.20010	0.38920	348.548	19.91	0.38	0.00	0	4,167.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.44	Call	296.84200	0.29684	331.91310	0.33191	296.842	20.24	0.33	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	294.33330	0.29433	329.12810	0.32913	294.333	20.26	0.33	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	1,040.36000	1.04036	949.81360	0.94981	1,040.360	20.33	0.68	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	1,047.96730	1.04797	957.13800	0.95714	1,047.967	20.35	0.68	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Call	282.16730	0.28217	315.53800	0.31554	282.167	20.35	0.32	44,335,040.00	10,000	10,490.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	1,063.24060	1.06324	971.85350	0.97185	1,063.241	20.39	0.68	0.00	0	850.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.54	Call	272.78910	0.27279	305.05120	0.30505	272.789	20.42	0.31	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.57	Call	265.95890	0.26596	297.47410	0.29747	265.959	20.48	0.31	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.60	Call	259.29490	0.25929	290.10870	0.29011	259.295	20.53	0.30	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	228.38400	0.22838	255.89550	0.25590	228.384	20.80	0.27	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	208.09180	0.20809	233.38990	0.23339	208.092	21.00	0.25	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	201.17340	0.20117	225.71080	0.22571	201.173	21.07	0.24	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	199.48120	0.19948	223.82960	0.22383	199.481	21.09	0.24	0.00	0	18,718.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.95	Call	192.85430	0.19285	216.46940	0.21647	192.854	21.16	0.23	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	184.88690	0.18489	207.61290	0.20761	184.887	21.25	0.23	0.00	0	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	168.52720	0.16853	189.41340	0.18941	168.527	21.45	0.21	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	147.85760	0.14786	167.14880	0.16715	147.858	21.68	0.19	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	123.89510	0.12390	140.41890	0.14042	123.895	21.96	0.16	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	119.59480	0.11959	135.61390	0.13561	119.595	22.02	0.16	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	112.42850	0.11243	127.59890	0.12760	112.429	22.12	0.15	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	101.14450	0.10114	114.96570	0.11497	101.145	22.30	0.13	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	77.07440	0.07707	87.94710	0.08795	77.074	22.74	0.11	29,223,922.00	20,000	13,276.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	67.06440	0.06706	76.67700	0.07668	67.064	22.97	0.09	0.00	0	225,000.00
\$ / R	On 29/03/2018	Any day expiry			13.75560	13.75560	13.87990	13.87990		18.81	0.00	0.00	0	1,199.00
\$ / R	On 24/04/2018	Any day expiry			13.81110	13.81110	13.93600	13.93600		18.38	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			13.81320	13.81320	13.93810	13.93810		18.37	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,450.69810	1.45070	1,352.20260	1.35220	1,450.698	20.31	0.73	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	146.85810	0.14686	163.00330	0.16300	146.858	21.46	0.16	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			13.82390	13.82390	13.94890	13.94890		18.27	0.00	0.00	0	110.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	606.85920	0.60686	541.96160	0.54196	606.859	18.27	0.47	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	233.82190	0.23382	257.14620	0.25715	233.822	20.57	0.24	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	171.65140	0.17165	190.02250	0.19002	171.651	21.13	0.19	0.00	0	500.00
\$ / R	On 09/05/2018	Any day expiry			13.84310	13.84310	13.96830	13.96830		18.22	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	184.55530	0.18456	156.94230	0.15694	184.555	17.12	0.21	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	647.53300	0.64753	580.73850	0.58074	647.533	18.23	0.48	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	190.75450	0.19075	210.31930	0.21032	190.755	20.92	0.20	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			13.84730	13.84730	13.97260	13.97260		18.21	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			13.85380	13.85380	13.97910	13.97910		18.14	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	190.43090	0.19043	162.49660	0.16250	190.431	17.06	0.21	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	1,067.60490	1.06760	981.50500	0.98150	1,067.605	19.12	0.62	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	182.20200	0.18220	200.75180	0.20075	182.202	20.98	0.19	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			13.85590	13.85590	13.98130	13.98130		18.14	0.00	0.00	0	0.00
\$ / R	On 31/05/2018	Any day expiry			13.89000	13.89000	14.01570	14.01570		18.03	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	628.66870	0.62867	564.57680	0.56458	628.669	17.91	0.45	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	260.39340	0.26039	284.56390	0.28456	260.393	20.32	0.24	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	194.02710	0.19403	212.44480	0.21244	194.027	20.88	0.19	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.92850	13.92850	14.05470	14.05470		17.94	0.00	88,445,975.00	6,350	128,935.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	14.61510	0.01462	14.56710	0.01457	14.615	16.93	0.02	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	32.80400	0.03280	28.63930	0.02864	32.804	16.49	0.05	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	76.56800	0.07657	66.01790	0.06602	76.568	16.58	0.09	0.00	0	137,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	110.99240	0.11099	95.58020	0.09558	110.992	16.62	0.13	0.00	0	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	136.60080	0.13660	117.69280	0.11769	136.601	16.65	0.15	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	155.94870	0.15595	134.46720	0.13447	155.949	16.67	0.17	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	215.06190	0.21506	185.73730	0.18574	215.062	16.79	0.21	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	275.85770	0.27586	240.73740	0.24074	275.858	16.90	0.26	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	288.59950	0.28860	252.33730	0.25234	288.600	16.93	0.26	0.00	0	30,358.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	305.06450	0.30506	267.35370	0.26735	305.065	16.95	0.28	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	347.01720	0.34702	305.77620	0.30578	347.017	17.02	0.30	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	365.52350	0.36552	322.79380	0.32279	365.523	17.05	0.31	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	397.66830	0.39767	351.25990	0.35126	397.668	17.13	0.33	0.00	0	2,050.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	468.35570	0.46836	415.54250	0.41554	468.356	17.32	0.37	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	477.65140	0.47765	424.18670	0.42419	477.651	17.35	0.37	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	487.04420	0.48704	432.93260	0.43293	487.044	17.37	0.38	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	555.60300	0.55560	496.98200	0.49698	555.603	17.55	0.41	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	612.83850	0.61284	550.73140	0.55073	612.838	17.69	0.43	0.00	0	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	639.81470	0.63981	576.14150	0.57614	639.815	17.75	0.45	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	645.28160	0.64528	581.29850	0.58130	645.282	17.76	0.45	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	656.28180	0.65628	591.68080	0.59168	656.282	17.79	0.45	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	661.81880	0.66182	596.90600	0.59691	661.819	17.80	0.45	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	695.51880	0.69552	628.76920	0.62877	695.519	17.87	0.47	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	753.82760	0.75383	683.75290	0.68375	753.828	18.01	0.49	0.00	0	6,130.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	814.66590	0.81467	741.35990	0.74136	814.666	18.15	0.51	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	909.89880	0.90990	832.41900	0.83242	909.899	18.36	0.54	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	498.03150	0.49803	539.56080	0.53956	498.032	18.75	0.40	0.00	0	7,600.00

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	14.71	Call	447.67580	0.44768	484.70690	0.48471	447.676	19.01	0.37	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	422.31960	0.42232	457.05510	0.45706	422.320	19.17	0.35	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	355.00780	0.35501	384.21840	0.38422	355.008	19.63	0.31	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	348.94410	0.34894	377.64880	0.37765	348.944	19.68	0.30	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	294.87300	0.29487	320.09050	0.32009	294.873	20.09	0.26	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	282.61820	0.28262	307.10490	0.30710	282.618	20.18	0.25	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	277.52860	0.27753	301.61360	0.30161	277.529	20.21	0.25	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	237.21100	0.23721	258.08710	0.25809	237.211	20.51	0.22	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	190.16090	0.19016	207.21180	0.20721	190.161	20.94	0.18	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	167.01360	0.16701	182.15270	0.18215	167.014	21.20	0.16	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	164.10250	0.16410	178.99860	0.17900	164.103	21.23	0.16	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	156.60520	0.15661	170.87470	0.17087	156.605	21.33	0.15	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	153.88920	0.15389	167.93340	0.16793	153.889	21.36	0.15	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	142.70990	0.14271	155.81630	0.15582	142.710	21.51	0.14	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	123.87380	0.12387	134.40660	0.13441	123.874	21.91	0.12	0.00	0	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	119.15370	0.11915	129.37970	0.12938	119.154	22.04	0.12	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	107.82190	0.10782	117.30870	0.11731	107.822	22.38	0.11	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.28	Call	104.35900	0.10436	113.61980	0.11362	104.359	22.50	0.10	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	99.66080	0.09966	108.61440	0.10861	99.661	22.66	0.10	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			13.95240	13.95240	14.07900	14.07900		17.90	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	647.96950	0.64797	584.53340	0.58453	647.969	17.71	0.44	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	284.27780	0.28428	308.55960	0.30856	284.278	20.23	0.25	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	215.58020	0.21558	234.26770	0.23427	215.580	20.79	0.20	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			13.95890	13.95890	14.08560	14.08560		17.86	0.00	0.00	0	100.00
\$ / R	On 20/07/2018	Any day expiry			13.99790	13.99790	14.12530	14.12530		17.85	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			14.00650	14.00650	14.13420	14.13420		17.81	0.00	7,013,100.00	500	1,000.00
\$ / R	On 24/07/2018	Any day expiry	14.19	Put	888.53790	0.88854	814.53000	0.81453	888.538	18.06	0.51	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	1,056.68750	1.05669	976.12120	0.97612	1,056.688	18.41	0.56	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.72	Call	313.70130	0.31370	338.72850	0.33873	313.701	20.11	0.26	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	278.87150	0.27887	301.17520	0.30118	278.872	20.35	0.23	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			14.00870	14.00870	14.13640	14.13640		17.81	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			14.02170	14.02170	14.14960	14.14960		17.78	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	666.05970	0.66606	603.55380	0.60355	666.060	17.54	0.43	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	309.88940	0.30989	334.19680	0.33420	309.889	20.16	0.25	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	239.13450	0.23913	257.92540	0.25793	239.135	20.72	0.20	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			14.03680	14.03680	14.16500	14.16500		17.81	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	141.34600	0.14135	123.88570	0.12389	141.346	16.14	0.14	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	701.98890	0.70199	638.28880	0.63829	701.989	17.57	0.44	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	268.45970	0.26846	288.99400	0.28899	268.460	20.51	0.22	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			14.04980	14.04980	14.17830	14.17830		17.77	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			14.08880	14.08880	14.21800	14.21800		17.76	0.00	0.00	0	1,336.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	680.91330	0.68091	620.42630	0.62043	680.913	17.39	0.42	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	327.53070	0.32753	351.95300	0.35195	327.531	20.17	0.25	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	256.11370	0.25611	275.46560	0.27547	256.114	20.73	0.20	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 17/09/2018	Foreign Exchange Future			14.12570	14.12570		14.25560	14.25560		17.74	0.00	494,399.50	35	3,787.00
\$ / R	11.00	Put	On 17/09/2018	Foreign Exchange Future	18.56600	0.01857		19.08980	0.01909	18.566	15.15	0.03	0.00	0	750.00		
\$ / R	11.75	Put	On 17/09/2018	Foreign Exchange Future	57.61450	0.05761	0.00000	0.00000	57.614	14.80	0.07	142,008,891.02	146,628	73,314.00			
\$ / R	12.61	Put	On 17/09/2018	Foreign Exchange Future	225.40740	0.22541	197.19050	0.19719	225.407	16.20	0.19	0.00	0	5,300.00			
\$ / R	12.65	Put	On 17/09/2018	Foreign Exchange Future	237.05920	0.23706	207.66010	0.20766	237.059	16.27	0.20	0.00	0	1,550.00			
\$ / R	12.85	Put	On 17/09/2018	Foreign Exchange Future	297.14740	0.29715	265.28060	0.26528	297.147	16.49	0.23	0.00	0	750.00			
\$ / R	13.25	Put	On 17/09/2018	Foreign Exchange Future	434.83580	0.43484	0.00000	0.00000	434.836	16.75	0.30	317,762,384.12	73,314	73,314.00			
\$ / R	13.36	Put	On 17/09/2018	Foreign Exchange Future	478.49710	0.47850	433.09020	0.43309	478.497	16.82	0.33	0.00	0	2,179.00			
\$ / R	13.65	Call	On 17/09/2018	Foreign Exchange Future	1,086.76020	1.08676	1,160.47790	1.16048	1,086.760	17.13	0.62	0.00	0	1,464.00			
\$ / R	13.73	Put	On 17/09/2018	Foreign Exchange Future	651.42190	0.65142	593.03090	0.59303	651.422	17.22	0.40	0.00	0	2,500.00			
\$ / R	15.97	Call	On 17/09/2018	Foreign Exchange Future	369.94890	0.36995	396.79100	0.39679	369.949	19.95	0.27	0.00	0	5,300.00			
\$ / R	16.04	Call	On 17/09/2018	Foreign Exchange Future	358.15310	0.35815	384.18840	0.38419	358.153	20.03	0.26	0.00	0	1,550.00			
\$ / R	16.08	Call	On 17/09/2018	Foreign Exchange Future	351.60020	0.35160	377.18590	0.37719	351.600	20.07	0.26	0.00	0	2,179.00			
\$ / R	16.14	Call	On 17/09/2018	Foreign Exchange Future	342.01530	0.34202	366.94150	0.36694	342.015	20.13	0.25	0.00	0	750.00			
\$ / R	16.29	Call	On 17/09/2018	Foreign Exchange Future	319.29270	0.31929	0.00000	0.00000	319.293	20.29	0.24	493,868,347.48	146,628	73,314.00			
\$ / R	17.02	Call	On 17/09/2018	Foreign Exchange Future	230.69570	0.23070	247.52310	0.24752	230.696	21.07	0.18	0.00	0	2,500.00			
\$ / R			On 28/09/2018	Any day expiry	14.14990	14.14990	14.28020	14.28020		17.71	0.00	0.00	0	1,295.00			
\$ / R	13.80	Put	On 28/09/2018	Any day expiry	693.22350	0.69322	632.92990	0.63293	693.224	17.29	0.41	0.00	0	1,000.00			
\$ / R	16.25	Call	On 28/09/2018	Any day expiry	344.02230	0.34402	368.80480	0.36880	344.022	20.19	0.25	0.00	0	500.00			
\$ / R	16.80	Call	On 28/09/2018	Any day expiry	270.44870	0.27045	289.80050	0.28980	270.449	20.76	0.20	0.00	0	500.00			
\$ / R			On 25/10/2018	Any day expiry	14.20950	14.20950	14.34050	14.34050		17.68	0.00	0.00	0	70.00			
\$ / R			On 29/10/2018	Any day expiry	14.21830	14.21830	14.34940	14.34940		17.66	0.00	0.00	0	225.00			
\$ / R			On 31/10/2018	Any day expiry	14.22270	14.22270	14.35390	14.35390		17.66	0.00	0.00	0	0.00			
\$ / R	13.80	Put	On 31/10/2018	Any day expiry	705.41690	0.70542	646.03960	0.64604	705.417	17.18	0.39	0.00	0	1,000.00			
\$ / R	16.47	Call	On 31/10/2018	Any day expiry	365.00120	0.36500	389.59690	0.38960	365.001	20.20	0.25	0.00	0	500.00			
\$ / R	17.02	Call	On 31/10/2018	Any day expiry	292.73340	0.29273	312.20160	0.31220	292.733	20.77	0.21	0.00	0	500.00			
\$ / R			On 05/11/2018	Any day expiry	14.23370	14.23370	14.36510	14.36510		17.69	0.00	0.00	0	0.00			
\$ / R	11.90	Put	On 05/11/2018	Any day expiry	82.63380	0.08263	64.17280	0.06417	82.634	14.61	0.09	0.00	0	1,880.00			
\$ / R	13.86	Put	On 05/11/2018	Any day expiry	737.70870	0.73771	677.43340	0.67743	737.709	17.22	0.40	0.00	0	1,880.00			
\$ / R	16.81	Call	On 05/11/2018	Any day expiry	325.10530	0.32511	346.95050	0.34695	325.105	20.51	0.22	0.00	0	1,880.00			
\$ / R			On 13/11/2018	Any day expiry	14.25140	14.25140	14.38300	14.38300		17.67	0.00	0.00	0	70.00			
\$ / R			On 30/11/2018	Any day expiry	14.28890	14.28890	14.42100	14.42100		17.68	0.00	0.00	0	0.00			
\$ / R	13.80	Put	On 30/11/2018	Any day expiry	715.07480	0.71507	656.85050	0.65685	715.075	17.09	0.39	0.00	0	1,000.00			
\$ / R	16.70	Call	On 30/11/2018	Any day expiry	379.26920	0.37927	403.11720	0.40312	379.269	20.26	0.25	0.00	0	500.00			
\$ / R	17.31	Call	On 30/11/2018	Any day expiry	304.15730	0.30416	321.09700	0.32110	304.157	20.92	0.20	0.00	0	500.00			
\$ / R			On 11/12/2018	Any day expiry	14.31310	14.31310	14.44550	14.44550		17.64	0.00	0.00	0	0.00			
\$ / R	13.65	Put	On 11/12/2018	Any day expiry	643.56450	0.64356	591.57720	0.59158	643.564	16.89	0.36	0.00	0	20,000.00			
\$ / R	15.69	Call	On 11/12/2018	Any day expiry	583.64850	0.58365	619.11240	0.61911	583.648	19.19	0.35	0.00	0	20,000.00			
\$ / R			On 14/12/2018	Foreign Exchange Future	14.31970	14.31970	14.45230	14.45230		17.65	0.00	0.00	0	0.00			
\$ / R	12.96	Put	On 14/12/2018	Foreign Exchange Future	372.83920	0.37284	336.94710	0.33695	372.839	16.42	0.25	0.00	0	23,443.00			
\$ / R	17.24	Call	On 14/12/2018	Foreign Exchange Future	331.51550	0.33152	350.28260	0.35028	331.516	20.77	0.22	0.00	0	23,443.00			
\$ / R			On 31/12/2018	Any day expiry	14.35940	14.35940	14.49330	14.49330		17.72	0.00	0.00	0	0.00			
\$ / R	13.80	Put	On 31/12/2018	Any day expiry	727.18760	0.72719	668.91590	0.66892	727.188	17.08	0.38	0.00	0	1,000.00			
\$ / R	16.93	Call	On 31/12/2018	Any day expiry	400.14380	0.40014	424.17120	0.42417	400.144	20.43	0.25	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 31/12/2018	Any day expiry	17.58	Call	325.81280		0.32581		341.77440	0.34177	325.813	21.21	0.21	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			14.46400		14.46400		14.59940	14.59940		17.92	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.54240		14.54240		14.67900	14.67900		18.06	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.75160		14.75160		14.89130	14.89130		18.32	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future			15.18410		15.18410		15.33040	15.33040		18.65	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	623.65120		0.62365		660.58610	0.66059	623.651	23.03	0.25	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.68760		15.68760		15.83490	15.83490		19.07	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.81530		15.81530		15.96290	15.96290		19.13	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.94860		15.94860		16.09640	16.09640		19.22	0.00	0.00	0	0.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.54260		13.54260		13.66660	13.66660		36.41	0.00	0.00	0	333.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.73420		13.73420		13.85840	13.85840		19.04	0.00	961,394.00	70	399.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.92850		13.92850		14.05470	14.05470		17.94	0.00	0.00	0	86.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			14.12570		14.12570		14.25560	14.25560		17.74	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			14.75160		14.75160		14.89130	14.89130		18.32	0.00	0.00	0	0.00
£ / R	On 15/12/2017	Any day expiry			18.10050		18.10050		18.21570	18.21570		41.75	0.00	0.00	0	10.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.10750		18.10750		18.22590	18.22590		37.19	0.00	33,625,627.50	1,857	45,792.00
£ / R	On 18/12/2017	Foreign Exchange Future	18.20	Call	270.99850		0.27100		326.27510	0.32628	270.998	37.18	0.46	0.00	0	400.00
£ / R	On 18/12/2017	Foreign Exchange Future	19.80	Call	22.91550		0.02292		23.13060	0.02313	22.916	47.03	0.06	0.00	0	800.00
£ / R	On 31/01/2018	Any day expiry			18.27930		18.27930		18.38950	18.38950		21.29	0.00	0.00	0	10.00
£ / R	On 01/03/2018	Any day expiry			18.37710		18.37710		18.48760	18.48760		19.90	0.00	0.00	0	17.00
£ / R	On 15/03/2018	Any day expiry			18.42430		18.42430		18.53520	18.53520		19.51	0.00	0.00	0	38.00
£ / R	On 19/03/2018	Foreign Exchange Future			18.43860		18.43860		18.54960	18.54960		19.41	0.00	32,949,778.20	1,787	195,106.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	197.08490		0.19708		179.70940	0.17971	197.085	19.07	0.19	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	19.00	Call	513.98800		0.51399		558.82980	0.55883	513.988	19.91	0.40	0.00	0	1,500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	241.95300		0.24195		266.13730	0.26614	241.953	21.04	0.22	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future			18.76060		18.76060		18.87380	18.87380		18.42	0.00	0.00	0	5,182.00
£ / R	On 17/09/2018	Foreign Exchange Future			19.08950		19.08950		19.20850	19.20850		18.04	0.00	954,475.00	50	3,626.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.85500		19.85500		19.98790	19.98790		17.60	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.11970		0.11970		0.12033	0.12033		43.40	0.00	0.00	0	80.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12209		0.12209		0.12268	0.12268		20.91	0.00	0.00	0	115.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.12450		0.12450		0.12510	0.12510		17.69	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.12701		0.12701		0.12765	0.12765			0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13921		0.13921		0.14000	0.14000		22.73	0.00	0.00	0	0.00
€ / R	On 15/12/2017	Any day expiry			15.90800		15.90800		16.04210	16.04210		34.54	0.00	0.00	0	3.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.91490		15.91490		16.05230	16.05230		34.35	0.00	128,480,987.70	8,073	92,841.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	2.49220		0.00249		1.41110	0.00141	2.492	46.43	0.01	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	92.43400		0.09243		117.83610	0.11784	92.434	35.13	0.24	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			15.94420		15.94420		16.08090	16.08090		28.26	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry			16.08700		16.08700		16.22030	16.22030		19.86	0.00	0.00	0	30.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 31/01/2018	Any day expiry	15.80	Put	327.05370	0.32705	273.08710	0.27309	327.054	19.58	0.39	0.00	0	193,000.00		
€ / R	On 28/02/2018	Any day expiry			16.18270	16.18270	16.31650	16.31650		18.73	0.00	0.00	0	0.00		
€ / R	On 28/02/2018	Any day expiry	16.41	Put	689.29460	0.68929	610.01550	0.61002	689.295	19.04	0.55	0.00	0	114,748.00		
€ / R	On 15/03/2018	Any day expiry			16.23410	16.23410	16.36830	16.36830		18.46	0.00	0.00	0	63.00		
€ / R	On 19/03/2018	Foreign Exchange Future			16.24860	16.24860	16.38290	16.38290		18.31	0.00	14,445,005.40	889	58,929.00		
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	151.43980	0.15144	125.50770	0.12551	151.440	17.42	0.18	0.00	0	5,648.00		
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	162.45920	0.16246	135.13470	0.13513	162.459	17.44	0.19	0.00	0	19,510.00		
€ / R	On 19/03/2018	Foreign Exchange Future	16.39	Put	691.01400	0.69101	614.08810	0.61409	691.014	18.51	0.52	0.00	0	174,600.00		
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	507.25710	0.50726	560.76040	0.56076	507.257	18.66	0.46	0.00	0	643.00		
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	349.39580	0.34940	387.93830	0.38794	349.396	19.36	0.34	0.00	0	620.00		
€ / R	On 29/03/2018	Any day expiry			16.28510	16.28510	16.41940	16.41940		18.14	0.00	0.00	0	3.00		
€ / R	On 18/06/2018	Foreign Exchange Future			16.57700	16.57700	16.71410	16.71410		17.25	0.00	397,848.00	24	1,851.00		
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	46.54690	0.04655	42.64000	0.04264	46.547	16.78	0.05	0.00	0	54,507.00		
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	61.72430	0.06172	55.64300	0.05564	61.724	16.67	0.07	0.00	0	7,000.00		
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	258.34350	0.25834	223.00230	0.22300	258.343	16.31	0.22	0.00	0	54,507.00		
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	738.96820	0.73897	666.97400	0.66697	738.968	17.10	0.45	0.00	0	7,000.00		
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	279.06130	0.27906	301.54800	0.30155	279.061	19.48	0.22	0.00	0	7,000.00		
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	103.59640	0.10360	113.21460	0.11321	103.596	21.44	0.09	0.00	0	54,507.00		
€ / R	On 17/09/2018	Foreign Exchange Future			16.91820	16.91820	17.06140	17.06140		16.91	0.00	0.00	0	5,142.00		
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	99.68180	0.09968	85.64870	0.08565	99.682	15.40	0.09	380,624,079.27	249,534	166,283.00		
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	478.63690	0.47864	0.00000	0.00000	478.637	16.06	0.30	629,855,641.57	124,767	124,767.00		
€ / R	On 17/09/2018	Foreign Exchange Future	16.00	Put	535.40220	0.53540	484.15130	0.48415	535.402	16.12	0.32	0.00	0	41,516.00		
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	338.99000	0.33899	0.00000	0.00000	338.990	19.52	0.22	942,974,765.06	249,534	124,767.00		
€ / R	On 17/09/2018	Foreign Exchange Future	21.63	Call	191.96660	0.19197	199.29940	0.19930	191.967	22.60	0.13	0.00	0	41,516.00		
€ / R	On 14/12/2018	Foreign Exchange Future			17.25960	17.25960	17.40680	17.40680		16.81	0.00	0.00	0	1,928.00		
€ / R	On 14/06/2019	Foreign Exchange Future			18.02560	18.02560	18.18480	18.18480		17.40	0.00	0.00	0	0.00		
10Y STND	On 17/12/2025	Interest Rate Swap			98.67000	98.67000	98.77012	98.77012			0.00	0.00	0	0.00		
10Y STND	On 16/03/2026	Interest Rate Swap			95.81000	95.81000	95.91146	95.91146			0.00	0.00	0	0.00		
10Y STND	On 15/06/2026	Interest Rate Swap			94.65000	94.65000	94.76070	94.76070			0.00	0.00	0	0.00		
10Y STND	On 21/09/2026	Interest Rate Swap			96.83000	96.83000	96.94503	96.94503			0.00	0.00	0	0.00		
10Y STND	On 21/12/2026	Interest Rate Swap			100.58000	100.58000	100.69246	100.69246			0.00	0.00	0	0.00		
10Y STND	On 15/03/2027	Interest Rate Swap			99.24000	99.24000	99.34700	99.34700			0.00	0.00	0	0.00		
10Y STND	On 21/06/2027	Interest Rate Swap			101.30000	101.30000	101.40967	101.40967			0.00	0.00	0	0.00		
10Y STND	On 20/09/2027	Interest Rate Swap			104.97000	104.97000	105.06917	105.06917			0.00	0.00	0	0.00		
10Y STND	On 20/12/2027	Interest Rate Swap			105.36000	105.36000	100.00000	100.00000			0.00	0.00	0	0.00		
10Y STND	On 22/03/2028	Interest Rate Swap			100.81000	100.81000	100.00000	100.00000			0.00	0.00	0	0.00		
1Y STND	On 21/12/2017	Interest Rate Swap			99.76000	99.76000	99.75947	99.75947			0.00	0.00	0	0.00		
1Y STND	On 15/03/2018	Interest Rate Swap			99.72000	99.72000	99.72403	99.72403			0.00	0.00	0	0.00		
1Y STND	On 21/06/2018	Interest Rate Swap			99.95000	99.95000	99.94782	99.94782			0.00	0.00	0	0.00		
1Y STND	On 20/09/2018	Interest Rate Swap			100.21000	100.21000	100.21676	100.21676			0.00	0.00	0	0.00		
1Y STND	On 20/12/2018	Interest Rate Swap			100.82000	100.82000	100.00000	100.00000			0.00	0.00	0	0.00		
1Y STND	On 22/03/2019	Interest Rate Swap			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
2Y STND	On 18/12/2017	Interest Rate Swap	99.80000	99.80000	99.79700	99.79700					0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.01000	99.01000	99.00888	99.00888					0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.63000	98.63000	98.63136	98.63136					0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.68000	98.68000	98.68617	98.68617					0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	99.20000	99.20000	99.20000	99.20000					0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.73000	99.73000	99.73600	99.73600					0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	100.29000	100.29000	100.29622	100.29622					0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	100.85000	100.85000	100.86777	100.86777					0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap	101.97000	101.97000	100.00000	100.00000					0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap	99.92000	99.92000	100.00000	100.00000					0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	97.87000	97.87000	97.90433	97.90433					0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	97.24000	97.24000	97.28398	97.28398					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	96.59000	96.59000	96.63391	96.63391					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	96.91000	96.91000	96.96202	96.96202					0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	99.21000	99.21000	99.26722	99.26722					0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	99.46000	99.46000	99.51713	99.51713					0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	100.76000	100.76000	100.82370	100.82370					0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	103.04000	103.04000	103.10608	103.10608					0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	104.37000	104.37000	100.00000	100.00000					0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	99.67000	99.67000	100.00000	100.00000					0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	554.74300	554.74300	553.85100	553.85100					0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	565.10400	565.10400	564.19100	564.19100					0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	632.64300	632.64300	631.19200	631.19200					0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	644.45800	644.45800	642.97600	642.97600					0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	570.79600	570.79600	569.07300	569.07300					0.00	0.00	0	760.00
ALBI	On 03/05/2018	Index Future	581.45600	581.45600	579.69700	579.69700					0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.29770	10.29770	10.33070	10.33070				34.94	0.00	55,813,534.00	5,420	9,333.00
AU\$ / R	On 27/12/2017	Any day expiry	10.31200	10.31200	10.34470	10.34470				27.33	0.00	0.00	0	0.00
AU\$ / R	On 15/01/2018	Any day expiry	10.34200	10.34200	10.37410	10.37410				20.78	0.00	0.00	0	5.00
AU\$ / R	On 28/02/2018	Any day expiry	10.40960	10.40960	10.44160	10.44160				17.59	0.00	0.00	0	46.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.43890	10.43890	10.47100	10.47100				17.09	0.00	17,954,908.00	1,720	4,259.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.58500	10.58500	10.61790	10.61790				16.03	0.00	0.00	0	5,012.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	10.73550	10.73550	10.77040	10.77040				15.60	0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.88390	10.88390	10.91750	10.91750				15.43	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.21320	11.21320	11.25380	11.25380				15.05	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.53310	10.53310	10.62170	10.62170				35.29	0.00	2,633,275.00	250	600.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	10.69990	10.69990	10.78760	10.78760				17.28	0.00	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CAD / R	On 18/06/2018	Foreign Exchange Future	10.86350	10.86350	10.86350	10.95240	10.95240			16.99	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	13.68110	13.68110	13.68110	13.77380	13.77380			34.98	0.00	3,420,275.00	250	1,215.00
CHF / R	On 19/03/2018	Foreign Exchange Future	13.98590	13.98590	13.98590	14.07370	14.07370			18.56	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	14.28450	14.28450	14.28450	14.37450	14.37450			17.38	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future	14.59350	14.59350	14.59350	14.68770	14.68770			0.00	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	15.92470	15.92470	15.92470	16.03980	16.03980			16.71	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	2.04470	2.04470	2.04470	2.06190	2.06190			36.80	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	2.06060	2.06060	2.06060	2.07770	2.07770			18.32	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	2.07730	2.07730	2.07730	2.09450	2.09450			17.42	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	2.09510	2.09510	2.09510	2.11280	2.11280			0.00	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.15420	2.15420	2.15420	2.17270	2.17270			17.20	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future	2.14620	2.14620	2.14620	2.16440	2.16440			37.15	0.00	214,620.00	100	350.00
DKK / R	On 19/03/2018	Foreign Exchange Future	2.19000	2.19000	2.19000	2.20800	2.20800			19.28	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.23530	2.23530	2.23530	2.25370	2.25370			18.27	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.28170	2.28170	2.28170	2.30110	2.30110			0.00	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.55230	2.55230	2.55230	2.57490	2.57490			17.99	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future	11.21516	75.87690	75.87690	11.25987	75.61963				0.00	0.00	0	9,466.00
ES33	On 03/05/2018	Bond Future	11.32956	73.50245	73.50245	11.37599	73.23976				0.00	0.00	0	0.00
ES33	On 02/08/2018	Bond Future	11.44369	74.89207	74.89207	11.49173	74.62480				0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future	11.45810	78.32149	78.32149	11.50269	78.03532				0.00	0.00	0	7,957.00
ES42	On 03/05/2018	Bond Future	11.57449	75.52291	75.52291	11.62084	75.23081				0.00	0.00	0	0.00
ES42	On 02/08/2018	Bond Future	11.68854	76.95070	76.95070	11.73652	76.65345				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
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	568.97600		568.97600		567.21800	567.21800			0.00	0.00	0	782.00
GOVI	On 03/05/2018	GOVI	579.60300		579.60300		577.80700	577.80700			0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.73490		1.73490		1.75080	1.75080		37.65	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.76200		1.76200		1.77790	1.77790		18.81	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.78890		1.78890		1.80530	1.80530		17.92	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.81620		1.81620		1.83300	1.83300			0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.99000		1.99000		2.00890	2.00890		18.71	0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future	128.46452		128.46452		128.45441	128.45441			0.00	0.00	0	1,070.00
I2025	On 03/05/2018	Bond Future	130.87250		130.87250		130.86130	130.86130			0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future	133.32683		133.32683		133.31662	133.31662			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	99.52371		99.52371		99.51557	99.51557			0.00	0.00	0	1,370.00
I2029	On 03/05/2018	Bond Future	100.37112		100.37112		100.36216	100.36216			0.00	0.00	0	0.00
I2029	On 02/08/2018	Bond Future	102.28758		102.28758		102.27934	102.27934			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	102.45721		102.45721		102.44794	102.44794			0.00	0.00	0	5,283.00
I2033	On 03/05/2018	Bond Future	103.28913		103.28913		103.27895	103.27895			0.00	0.00	0	0.00
I2033	On 02/08/2018	Bond Future	105.26123		105.26123		105.25182	105.25182			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	124.64822		124.64822		124.04340	124.04340			0.00	0.00	0	19,692.00
I2038	On 03/05/2018	Bond Future	126.98471		126.98471		126.36768	126.36768			0.00	0.00	0	0.00
I2038	On 02/08/2018	Bond Future	129.35932		129.35932		128.73163	128.73163			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	117.83499		117.83499		115.87421	115.87421			0.00	0.00	0	21,177.00
I2046	On 03/05/2018	Bond Future	118.44407		118.44407		116.44564	116.44564			0.00	0.00	0	0.00
I2046	On 02/08/2018	Bond Future	120.70547		120.70547		118.66998	118.66998			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	122.19474		122.19474		122.18257	122.18257			0.00	0.00	0	24,012.00
I2050	On 03/05/2018	Bond Future	124.48530		124.48530		124.47197	124.47197			0.00	0.00	0	0.00
I2050	On 02/08/2018	Bond Future	125.12888		125.12888		125.11660	125.11660			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	246.21500		246.21500		245.76000	245.76000			0.00	0.00	0	877.00
IGOV	On 03/05/2018	Index Future	250.83000		250.83000		250.36500	250.36500			0.00	0.00	0	269.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 20/12/2017	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		0.13120	0.13120		0.13240	0.13240			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future		0.13080	0.13080		0.13200	0.13200			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future		0.13020	0.13020		0.13110	0.13110			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future		0.13000	0.13000		0.12950	0.12950			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		1.62030	1.62030		1.63500	1.63500		34.76	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future		1.64750	1.64750		1.66220	1.66220		17.85	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future		1.67560	1.67560		1.69080	1.69080		17.03	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future		1.70490	1.70490		1.72050	1.72050			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.80050	1.80050		1.81660	1.81660		15.58	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future		9.46560	9.46560		9.47830	9.47830		35.28	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future		9.58820	9.58820		9.59980	9.59980		17.79	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future		9.71600	9.71600		9.72830	9.72830		16.80	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future		9.84840	9.84840		9.86300	9.86300			0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		10.75640	10.75640		10.77310	10.77310		16.39	0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future		1.30880	1.30880		1.32150	1.32150			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future		1.32040	1.32040		1.33560	1.33560			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future		1.33300	1.33300		1.35080	1.35080			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future		1.34440	1.34440		1.36870	1.36870			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future		1.45750	1.45750		1.47170	1.47170			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future		1.33710	1.33710		1.33360	1.33360			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future		1.34250	1.34250		1.33850	1.33850			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future		1.34690	1.34690		1.34290	1.34290			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future		1.35140	1.35140		1.34740	1.34740			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future		1.17520	1.17520		1.17460	1.17460			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future		1.18310	1.18310		1.18220	1.18220			0.00	0.00	0	15.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future		1.19010	1.19010		1.18920	1.18920			0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future		1.19770	1.19770		1.19680	1.19680			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
R186	On 01/02/2018	Bond Future			9.26089		108.71951		9.30421	108.44909		9.71	0.00	944,881,261.41	8,691	89,578.00
R186	On 01/02/2018	Bond Future	7.75	Call	5.38000		0.00538		4.28000	0.00428	5.380	9.12	0.00	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	179.14000		0.17914		153.90000	0.15390	179.140	9.27	0.10	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	3,683.93000		3.68393		3,903.41000	3.90341	3,683.930	9.42	0.80	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.00	Put	2,509.32000		2.50932		2,691.34000	2.69134	2,509.320	9.57	0.66	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	1,593.45000		1.59345		1,734.86000	1.73486	1,593.450	9.71	0.50	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.65	Put	668.35000		0.66835		745.41000	0.74541	668.350	10.00	0.27	0.00	0	1,950.00
R186	On 03/05/2018	Bond Future			9.33583		110.75002		9.38124	110.47370		10.08	0.00	0.00	0	0.00
R186	On 03/05/2018	Bond Future	9.30	Call	2,672.27000		2.67227		2,523.56000	2.52356	2,672.270	10.12	0.50	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.75	Put	1,760.54000		1.76054		1,845.73000	1.84573	1,760.540	10.43	0.35	0.00	0	3,200.00
R186	On 03/05/2018	Bond Future	10.14	Put	1,100.88000		1.10088		1,157.07000	1.15707	1,100.880	10.70	0.24	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			295.02844		295.02844		295.00693	295.00693			0.00	0.00	0	2,350.00
R197	On 03/05/2018	Bond Future			300.55860		300.55860		300.53461	300.53461			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			233.00987		233.00987		232.98875	232.98875		4.66	0.00	0.00	0	21,522.00
R202	On 03/05/2018	Bond Future			237.37742		237.37742		237.35434	237.35434		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			8.64063		99.80560		8.68959	99.61284		6.13	0.00	10,579,393.60	106	60,552.00
R2023	On 03/05/2018	Bond Future			8.70596		97.73970		8.75819	97.54262		6.43	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future	9.19	Put	843.35000		0.84335		917.23000	0.91723	843.350	6.61	0.32	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			9.72578		88.07138		9.76390	87.82797			0.00	0.00	0	70,732.00
R2030	On 03/05/2018	Bond Future			9.80230		89.71620		9.84192	89.46755			0.00	0.00	0	0.00
R2030	On 02/08/2018	Bond Future			9.88036		87.40669		9.92140	87.15377			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			9.89711		90.50469		9.94039	90.20900		13.65	0.00	3,167,664.15	35	46,184.00
R2032	On 01/02/2018	Bond Future	9.20	Call	303.71000		0.30371		280.69000	0.28069	303.710	13.04	0.14	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	418.62000		0.41862		387.22000	0.38722	418.620	13.12	0.18	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	563.31000		0.56331		521.72000	0.52172	563.310	13.19	0.23	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	647.88000		0.64788		600.53000	0.60053	647.880	13.23	0.25	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.97206		88.03779		10.01694	87.73590		14.98	0.00	0.00	0	0.00
R2032	On 02/08/2018	Bond Future			10.04579		89.70227		10.09216	89.39510		14.25	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

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
R2035	On 01/02/2018	Bond Future			10.01796		94.63003		10.06128	94.30491			0.00	0.00	0	55,143.00
R2035	On 03/05/2018	Bond Future			10.09014		91.89697		10.13498	91.56509			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			10.10027		86.73433		10.14848	86.37442		15.97	0.00	0.00	0	53,670.00
R2037	On 01/02/2018	Bond Future	9.88	Call	1,321.44000		1.32144		1,199.85000	1.19985	1,321.440	15.86	0.38	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.32	Put	1,360.35000		1.36035		1,508.28000	1.50828	1,360.350	16.33	0.37	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.72	Put	576.22000		0.57622		657.38000	0.65738	576.220	16.76	0.19	0.00	0	2,000.00
R2037	On 03/05/2018	Bond Future			10.17503		88.35425		10.22490	87.98691		16.76	0.00	0.00	0	0.00
R2037	On 02/08/2018	Bond Future			10.25106		85.76857		10.30253	85.39476		16.71	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			7.64396		101.31321		7.65070	101.30761		0.99	0.00	0.00	0	38,165.00
R204	On 03/05/2018	Bond Future			7.68706		103.20536		7.69785	103.19891		0.78	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			10.19058		89.77653		10.23372	89.43391		16.61	0.00	0.00	0	25,970.00
R2040	On 03/05/2018	Bond Future			10.26581		91.45322		10.31044	91.10344		17.43	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future	9.00	Call	686.60000		0.68660		638.69000	0.63869	686.600	16.56	0.15	0.00	0	1,500.00
R2040	On 03/05/2018	Bond Future	10.00	Call	2,971.87000		2.97187		2,826.53000	2.82653	2,971.870	17.21	0.44	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			10.34233		88.67579		10.38838	88.31990		17.41	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 01/02/2018	Bond Future			10.22963		86.76005		10.28289	86.33557		17.35	0.00	0.00	0	22,082.00
R2044	On 03/05/2018	Bond Future			10.30299		88.38037		10.35803	87.94731		18.21	0.00	0.00	0	0.00
R2044	On 02/08/2018	Bond Future			10.37752		85.67008		10.43431	85.22925		18.20	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			10.17998		90.49462		10.23327	90.05850		17.02	0.00	0.00	0	102,506.00
R2048	On 03/05/2018	Bond Future			10.24709		87.74781		10.30212	87.30288		18.78	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			8.11098		98.91622		8.15652	98.83679		2.30	0.00	5,836,056.98	59	45,501.00
R207	On 03/05/2018	Bond Future			8.20840		100.76359		8.26169	100.68192		2.20	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			8.34770		98.03654		8.39220	97.91890		3.85	0.00	13,332,969.44	136	34,743.00
R208	On 03/05/2018	Bond Future			8.42366		96.46618		8.47275	96.34561		3.90	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
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			9.94672		71.41890		9.98958	71.14809		16.10	0.00	12,641,145.30	177	153,274.00
R209	On 01/02/2018	Bond Future	9.32	Call	360.59000		0.36059		322.65000	0.32265	360.590	15.48	0.17	0.00	0	157.00
R209	On 01/02/2018	Bond Future	9.33	Call	372.13000		0.37213		333.05000	0.33305	372.130	15.49	0.17	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.52	Call	645.18000		0.64518		583.56000	0.58356	645.180	15.67	0.26	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.59	Put	3,091.17000		3.09117		3,291.27000	3.29127	3,091.170	15.73	0.70	0.00	0	377.00
R209	On 01/02/2018	Bond Future	9.75	Call	1,130.95000		1.13095		1,037.30000	1.03730	1,130.950	15.87	0.39	0.00	0	5,000.00
R209	On 01/02/2018	Bond Future	9.85	Put	2,016.67000		2.01667		2,177.76000	2.17776	2,016.670	15.96	0.55	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	9.87	Put	1,946.27000		1.94627		2,104.18000	2.10418	1,946.270	15.98	0.53	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.88	Put	1,911.83000		1.91183		2,067.93000	2.06793	1,911.830	15.99	0.53	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.89	Put	1,877.71000		1.87771		2,032.21000	2.03221	1,877.710	16.00	0.52	0.00	0	157.00
R209	On 01/02/2018	Bond Future	10.00	Put	1,530.66000		1.53066		1,667.14000	1.66714	1,530.660	16.10	0.46	0.00	0	7,488.00
R209	On 01/02/2018	Bond Future	10.10	Put	1,259.95000		1.25995		1,380.67000	1.38067	1,259.950	16.21	0.40	0.00	0	3,000.00
R209	On 01/02/2018	Bond Future	10.22	Put	985.53000		0.98553		1,088.16000	1.08816	985.530	16.34	0.33	0.00	0	739.00
R209	On 03/05/2018	Bond Future			10.01174		69.60338		10.05599	69.32695		17.71	0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future	9.75	Call	2,288.90000		2.28890		2,167.56000	2.16756	2,288.900	17.48	0.43	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.00	Put	3,093.52000		3.09352		3,225.69000	3.22569	3,093.520	17.71	0.48	0.00	0	5,000.00
R209	On 03/05/2018	Bond Future	10.22	Put	2,468.14000		2.46814		2,581.06000	2.58106	2,468.140	17.96	0.41	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	1,413.20000		1.41320		1,487.56000	1.48756	1,413.200	18.53	0.27	0.00	0	435.00
R209	On 02/08/2018	Bond Future			10.07527		70.91929		10.12080	70.63797		16.90	0.00	0.00	0	0.00
R209	On 02/08/2018	Bond Future	9.66	Call	2,630.80000		2.63080		2,507.77000	2.50777	2,630.800	16.59	0.42	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	3,438.14000		3.43814		3,555.76000	3.55576	3,438.140	17.13	0.44	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	2,043.31000		2.04331		2,121.17000	2.12117	2,043.310	17.82	0.30	0.00	0	435.00
R209	On 01/11/2018	Bond Future			10.13714		69.14059		10.18413	68.85339		17.18	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	9.34	Call	2,290.91000		2.29091		2,229.96000	2.22996	2,290.910	16.36	0.35	0.00	0	435.00
R209	On 01/11/2018	Bond Future	9.94	Put	5,059.88000		5.05988		5,251.44000	5.25144	5,059.880	16.91	0.51	0.00	0	435.00
R209	On 01/11/2018	Bond Future	10.57	Put	3,288.15000		3.28815		3,455.00000	3.45500	3,288.150	17.54	0.38	0.00	0	435.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 01/02/2018	Bond Future			184.37709		184.37709		184.36205	184.36205			0.00	0.00	0	2,159.00
R210	On 03/05/2018	Bond Future			185.40810		185.40810		185.39144	185.39144			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

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
R212	On 01/02/2018	Bond Future	149.78813		149.78813		149.60261	149.60261			0.00	0.00	0	4,967.00
R212	On 03/05/2018	Bond Future	152.59585		152.59585		152.40580	152.40580			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	9.78640		82.76807		9.82963	82.49941		13.43	0.00	0.00	0	58,778.00
R213	On 03/05/2018	Bond Future	9.85575		80.76433		9.90054	80.49002		14.71	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	10.12375		70.72238		10.16675	70.44390		16.96	0.00	0.00	0	50,212.00
R214	On 03/05/2018	Bond Future	10.18874		68.74720		10.23310	68.46300		18.72	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	23,946.19000	23,946.19000		24,141.30000	24,141.30000				0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future	24,342.77000	24,342.77000		24,533.80000	24,533.80000				0.00	0.00	0	0.00
SGD / R	On 18/12/2017	Foreign Exchange Future	10.02290	10.02290		10.10440	10.10440			35.71	0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future	10.17770	10.17770		10.25800	10.25800			17.48	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	10.33580	10.33580		10.41710	10.41710			16.25	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	10.49710	10.49710		10.58190	10.58190				0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	11.53060	11.53060		11.62280	11.62280			16.57	0.00	0.00	0	0.00
TRY / R	On 18/12/2017	Foreign Exchange Future	3.52030	3.52030		3.55850	3.55850			30.18	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.47020	3.47020		3.50960	3.50960			14.61	0.00	0.00	0	433.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.42180	3.42180		3.46020	3.46020			13.97	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	3.37680	3.37680		3.41220	3.41220				0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.42050	3.42050		3.44630	3.44630			15.89	0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.34490	1.34490		1.34750	1.34750				0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.32460	1.32460		1.32800	1.32800				0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.30420	1.30420		1.30770	1.30770				0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.28560	1.28560		1.28940	1.28940				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 :												9,895,461,529.69	1,607,076	8 920 388.00
Grand Total:												9,895,461,529.69	1,607,076	8 920 388.00