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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/12/2017

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	13.45030	13.45030		13.53820	13.53820		19.55	0.00	3,241,522.30	241	0.00
\$ / R	On 15/12/2017	Any day expiry	13.45670	13.45670		13.53820	13.53820		19.14	0.00	0.00	0	1,781.00
\$ / R	On 15/12/2017	Any day expiry	13.78	Call	5.98880	0.00599	69.23260	0.06923	5.989	29.88	0.07	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.45670	13.45670		13.54260	13.54260		36.72	0.00	1,868,260,944.50	138,835	270,760.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	2.23580	0.00224	1.95500	0.00196	2.236	54.96	0.01	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	4.95620	0.00496	4.33960	0.00434	4.956	52.90	0.02	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.16	Put	7.42710	0.00743	7.10210	0.00710	7.427	50.81	0.03	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.20	Put	7.92590	0.00793	8.01450	0.00801	7.926	49.98	0.03	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	8.05710	0.00806	8.11900	0.00812	8.057	49.77	0.03	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	11.16030	0.01116	10.37090	0.01037	11.160	45.79	0.04	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	13.40250	0.01340	11.93130	0.01193	13.403	43.70	0.05	0	16,416.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.56	Put	15.02250	0.01502	13.03410	0.01303	15.023	42.45	0.06	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	17.94220	0.01794	14.98320	0.01498	17.942	40.56	0.07	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.75	Put	22.06980	0.02207	17.67810	0.01768	22.070	38.47	0.09	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.76	Put	22.54480	0.02254	17.98500	0.01799	22.545	38.26	0.09	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	53.02220	0.05302	41.59280	0.04159	53.022	37.21	0.18	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	74.70050	0.07470	61.67170	0.06167	74.701	37.10	0.24	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	96.40810	0.09641	82.09610	0.08210	96.408	37.01	0.29	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Put	102.49300	0.10249	87.85220	0.08785	102.493	36.99	0.30	0.00	0	6,728.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Call	359.19300	0.35919	430.45220	0.43045	359.193	36.99	0.70	0.00	0	7,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	105.63800	0.10564	90.83130	0.09083	105.638	36.98	0.31	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.22	Put	108.85220	0.10885	93.87760	0.09388	108.852	36.97	0.32	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	325.61580	0.32562	396.02680	0.39603	325.616	36.94	0.66	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	157.17980	0.15718	139.80930	0.13981	157.180	36.83	0.41	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	179.12520	0.17913	160.67640	0.16068	179.125	36.78	0.45	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	186.26240	0.18626	250.39460	0.25039	186.262	36.81	0.47	0.00	0	11,116.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.52	Put	240.72650	0.24073	218.07260	0.21807	240.727	36.85	0.54	0.00	0	21,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.53	Put	246.42180	0.24642	223.31660	0.22332	246.422	36.86	0.55	0.00	0	3,700.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.56	Put	263.95620	0.26396	239.25790	0.23926	263.956	36.91	0.57	0.00	0	3,700.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.60	Call	145.06490	0.14506	203.52490	0.20352	145.065	36.98	0.40	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.64	Put	313.91990	0.31392	283.68070	0.28368	313.920	37.05	0.63	0.00	0	4,400.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.67	Put	333.81540	0.33382	301.45120	0.30145	333.815	37.11	0.65	0.00	0	640.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Put	397.06270	0.39706	358.26760	0.35827	397.063	37.26	0.71	0.00	0	3,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Call	93.76270	0.09376	140.86760	0.14087	93.763	37.26	0.29	0.00	0	3,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Put	426.78370	0.42678	385.14470	0.38514	426.784	37.33	0.73	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.90	Put	504.99290	0.50499	456.42560	0.45643	504.993	37.51	0.79	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.93	Call	56.15130	0.05615	91.48180	0.09148	56.151	37.56	0.20	0.00	0	7,820.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	588.11040	0.58811	533.05340	0.53305	588.110	37.68	0.84	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Call	44.81040	0.04481	75.65340	0.07565	44.810	37.68	0.16	0.00	0	19,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.27	Put	836.69710	0.83670	762.28130	0.76228	836.697	40.99	0.91	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	18.86090	0.01886	27.60610	0.02761	18.861	43.38	0.07	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Call	16.19600	0.01620	23.31180	0.02331	16.196	45.22	0.06	0.00	0	8,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,059.49600	1.05950	980.71180	0.98071	1,059.496	45.22	0.94	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	13.50460	0.01350	18.97070	0.01897	13.505	47.61	0.05	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.90	Call	9.05680	0.00906	12.95740	0.01296	9.057	51.89	0.03	0.00	0	1,500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	7.54860	0.00755	10.85200	0.01085	7.549	53.05	0.03	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	6.21830	0.00622	8.98310	0.00898	6.218	54.32	0.02	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	3.30350	0.00330	4.83780	0.00484	3.304	58.84	0.01	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.60	Call	2.84710	0.00285	4.18080	0.00418	2.847	60.00	0.01	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	1.65510	0.00166	2.45100	0.00245	1.655	64.63	0.01	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	0.13890	0.00014	0.20520	0.00021	0.139	69.78	0.00	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	0.10750	0.00011	0.15490	0.00015	0.108	70.17	0.00	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	0.01010	0.00001	0.01470	0.00001	0.010	71.07	0.00	0.00	0	2,055.00
\$ / R	On 19/12/2017	Any day expiry			13.45250	13.45250	13.54470	13.54470		39.87	0.00	0.00	0	300.00
\$ / R	On 21/12/2017	Any day expiry			13.45670	13.45670	13.54900	13.54900		43.17	0.00	0.00	0	221.00
\$ / R	On 22/12/2017	Any day expiry			13.45880	13.45880	13.55120	13.55120		40.79	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	346.65900	0.34666	274.26910	0.27427	346.659	40.91	0.51	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	1.81100	0.00181	1.56000	0.00156	1.811	73.13	0.00	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.46930	13.46930	13.56180	13.56180		33.05	0.00	0.00	0	916.00
\$ / R	On 29/12/2017	Any day expiry			13.47350	13.47350	13.56600	13.56600		31.39	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	68.97490	0.06897	68.91480	0.06891	68.975	33.72	0.15	0.00	0	150.00
\$ / R	On 29/12/2017	Any day expiry	14.80	Call	40.41260	0.04041	38.38670	0.03839	40.413	34.37	0.09	0.00	0	200.00
\$ / R	On 02/01/2018	Any day expiry			13.48180	13.48180	13.57450	13.57450		28.79	0.00	0.00	0	0.00
\$ / R	On 04/01/2018	Any day expiry			13.48600	13.48600	13.57870	13.57870		27.95	0.00	0.00	0	677.00
\$ / R	On 08/01/2018	Any day expiry			13.49440	13.49440	13.58720	13.58720		26.38	0.00	0.00	0	0.00
\$ / R	On 08/01/2018	Any day expiry	12.50	Put	52.18190	0.05218	32.28110	0.03228	52.182	25.22	0.12	0.00	0	20,000.00
\$ / R	On 08/01/2018	Any day expiry	13.25	Put	255.33230	0.25533	199.63540	0.19964	255.332	26.12	0.38	0.00	0	20,000.00
\$ / R	On 09/01/2018	Any day expiry			13.49650	13.49650	13.58930	13.58930		26.11	0.00	0.00	0	220.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	237.19360	0.23719	183.73880	0.18374	237.194	25.79	0.36	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	63.83740	0.06384	63.96470	0.06396	63.837	28.59	0.13	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	53.12180	0.05312	52.65210	0.05265	53.122	28.84	0.11	0.00	0	1,000.00
\$ / R	On 10/01/2018	Any day expiry			13.49860	13.49860	13.59140	13.59140		25.86	0.00	0.00	0	500.00
\$ / R	On 12/01/2018	Any day expiry			13.50280	13.50280	13.59560	13.59560		25.40	0.00	0.00	0	241.00
\$ / R	On 15/01/2018	Any day expiry			13.50900	13.50900	13.60200	13.60200		24.55	0.00	0.00	0	574.00
\$ / R	On 15/01/2018	Any day expiry	13.50	Put	387.11900	0.38712	319.49870	0.31950	387.119	24.55	0.48	0.00	0	238.00
\$ / R	On 15/01/2018	Any day expiry	13.75	Call	293.64270	0.29364	309.23920	0.30924	293.643	25.02	0.42	0.00	0	238.00
\$ / R	On 15/01/2018	Any day expiry	14.12	Call	182.79430	0.18279	190.43660	0.19044	182.794	25.71	0.29	0.00	0	50,000.00
\$ / R	On 16/01/2018	Any day expiry			13.51110	13.51110	13.60410	13.60410		24.38	0.00	0.00	0	500.00
\$ / R	On 18/01/2018	Any day expiry			13.51530	13.51530	13.60830	13.60830		24.02	0.00	0.00	0	241.00
\$ / R	On 18/01/2018	Any day expiry	13.90	Put	639.28150	0.63928	559.06640	0.55907	639.282	24.76	0.63	0.00	0	20,000.00
\$ / R	On 19/01/2018	Any day expiry			13.51750	13.51750	13.61040	13.61040		23.86	0.00	0.00	0	0.00
\$ / R	On 19/01/2018	Any day expiry	13.75	Put	541.84420	0.54184	465.70180	0.46570	541.844	24.32	0.57	0.00	0	18,000.00
\$ / R	On 25/01/2018	Any day expiry			13.53040	13.53040	13.62300	13.62300		22.94	0.00	0.00	0	70.00
\$ / R	On 31/01/2018	Any day expiry			13.54340	13.54340	13.63560	13.63560		22.16	0.00	0.00	0	2,430.00
\$ / R	On 31/01/2018	Any day expiry	13.16	Put	255.09320	0.25509	0.00000	0.00000	255.093	21.71	0.34	90,747,942.87	19,500	19,500.00
\$ / R	On 31/01/2018	Any day expiry	13.20	Put	271.13190	0.27113	219.22900	0.21923	271.132	21.76	0.36	0.00	0	17,000.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	292.04180	0.29204	238.08920	0.23809	292.042	21.81	0.38	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	300.67470	0.30067	245.91070	0.24591	300.675	21.84	0.38	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	313.90950	0.31391	257.94080	0.25794	313.910	21.87	0.39	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	360.51340	0.36051	300.64090	0.30064	360.513	21.99	0.43	0.00	0	168,000.00
\$ / R	On 31/01/2018	Any day expiry	14.00	Call	265.07980	0.26508	0.00000	0.00000	265.080	22.98	0.36	181,110,451.28	37,000	19,500.00
\$ / R	On 31/01/2018	Any day expiry	14.25	Call	199.44880	0.19945	209.37150	0.20937	199.449	23.43	0.29	0.00	0	29,000.00
\$ / R	On 01/02/2018	Any day expiry			13.54560	13.54560	13.63770	13.63770		22.06	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	12.57	Put	88.92010	0.08892	64.27750	0.06428	88.920	21.06	0.16	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	13.04	Put	212.12990	0.21213	167.10770	0.16711	212.130	21.47	0.30	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	252.72950	0.25273	203.09250	0.20309	252.730	21.60	0.34	0.00	0	3,496.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	61.46810	0.06147	64.09210	0.06409	61.468	24.79	0.11	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	40.49730	0.04050	41.78530	0.04179	40.497	25.04	0.08	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.79	Call	27.53960	0.02754	28.11580	0.02812	27.540	25.27	0.05	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	15.88	Call	24.17270	0.02417	24.58620	0.02459	24.173	25.35	0.05	0.00	0	773.00
\$ / R	On 06/02/2018	Any day expiry			13.55640	13.55640	13.64820	13.64820		21.53	0.00	0.00	0	0.00
\$ / R	On 06/02/2018	Any day expiry	13.20	Put	278.48640	0.27849	227.55060	0.22755	278.486	21.13	0.36	0.00	0	35,000.00
\$ / R	On 06/02/2018	Any day expiry	13.80	Put	593.06190	0.59306	520.78090	0.52078	593.062	21.97	0.57	0.00	0	35,000.00
\$ / R	On 08/02/2018	Any day expiry			13.56070	13.56070	13.65240	13.65240		21.38	0.00	0.00	0	0.00

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\$ / R	On 08/02/2018	Any day expiry	13.16	Put	265.48450	0.26548	216.46460	0.21646	265.485	20.94	0.34	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	13.86	Put	634.38850	0.63439	561.31670	0.56132	634.388	21.93	0.58	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	15.05	Call	90.21960	0.09022	94.57380	0.09457	90.220	23.97	0.14	0.00	0	1,880.00
\$ / R	On 12/02/2018	Any day expiry			13.56930	13.56930	13.66080	13.66080		21.01	0.00	0.00	0	0.00
\$ / R	On 12/02/2018	Any day expiry	13.75	Put	567.55460	0.56755	498.00080	0.49800	567.555	21.36	0.54	0.00	0	20,000.00
\$ / R	On 12/02/2018	Any day expiry	13.90	Put	663.44290	0.66344	590.44190	0.59044	663.443	21.62	0.59	0.00	0	20,000.00
\$ / R	On 13/02/2018	Any day expiry			13.57150	13.57150	13.66290	13.66290		20.95	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.57580	13.57580	13.66710	13.66710		20.90	0.00	0.00	0	10.00
\$ / R	On 16/02/2018	Any day expiry			13.57800	13.57800	13.66920	13.66920		20.85	0.00	0.00	0	0.00
\$ / R	On 16/02/2018	Any day expiry	14.20	Put	878.42570	0.87843	801.87510	0.80188	878.426	21.91	0.67	0.00	0	20,000.00
\$ / R	On 28/02/2018	Any day expiry			13.60270	13.60270	13.69430	13.69430		20.04	0.00	0.00	0	1,000.00
\$ / R	On 28/02/2018	Any day expiry	13.80	Call	415.68530	0.41569	0.00000	0.00000	415.685	20.39	0.46	105,841,890.18	17,000	8,500.00
\$ / R	On 28/02/2018	Any day expiry	14.18	Put	869.52340	0.86952	798.95170	0.79895	869.523	21.04	0.65	0.00	0	90,000.00
\$ / R	On 01/03/2018	Any day expiry			13.60470	13.60470	13.69640	13.69640		19.99	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry			13.60680	13.60680	13.69850	13.69850		19.95	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry	13.40	Put	394.42800	0.39443	345.64980	0.34565	394.428	19.72	0.42	0.00	0	100,000.00
\$ / R	On 15/03/2018	Any day expiry			13.63310	13.63310	13.72570	13.72570		19.41	0.00	0.00	0	2,641.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.64120	13.64120	13.73420	13.73420		19.25	0.00	2,141,859,376.80	157,014	773,586.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	52.18920	0.05219	45.12360	0.04512	52.189	18.85	0.08	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	88.24200	0.08824	75.63450	0.07563	88.242	18.15	0.13	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	94.86580	0.09487	79.98540	0.07999	94.866	18.17	0.14	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	113.03950	0.11304	95.94510	0.09595	113.040	18.21	0.16	0.00	0	26,200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.57	Put	127.20400	0.12720	108.46110	0.10846	127.204	18.25	0.18	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.82	Put	188.31330	0.18831	163.07740	0.16308	188.313	18.36	0.24	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	223.89470	0.22389	195.25940	0.19526	223.895	18.42	0.27	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	244.14740	0.24415	212.89540	0.21290	244.147	18.48	0.29	9,856,963.13	2,500	107,516.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	328.84910	0.32885	290.36100	0.29036	328.849	18.74	0.35	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	341.60490	0.34160	302.26330	0.30226	341.605	18.78	0.36	0.00	0	45,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.32	Put	372.49610	0.37250	331.16930	0.33117	372.496	18.86	0.38	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	400.21850	0.40022	357.20580	0.35721	400.218	18.93	0.40	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	409.71560	0.40972	366.14430	0.36614	409.716	18.96	0.41	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	600.28460	0.60028	646.95100	0.64695	600.285	19.08	0.56	38,388,636.70	5,000	40,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	459.08460	0.45908	412.75100	0.41275	459.085	19.08	0.44	0.00	0	17,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.52	Put	469.33520	0.46934	422.45340	0.42245	469.335	19.10	0.44	0.00	0	7,200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	511.56550	0.51157	462.52810	0.46253	511.566	19.20	0.47	0.00	0	200,389.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.70	Call	508.95990	0.50896	549.61480	0.54961	508.960	19.34	0.50	0.00	0	25,150.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.72	Call	500.69400	0.50069	540.55710	0.54056	500.694	19.37	0.50	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.72	Put	579.49400	0.57949	526.35710	0.52636	579.494	19.37	0.50	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.74	Put	591.34220	0.59134	537.41970	0.53742	591.342	19.41	0.51	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	484.50630	0.48451	522.94510	0.52295	484.506	19.44	0.48	0.00	0	4,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.79	Call	472.66760	0.47267	510.36120	0.51036	472.668	19.49	0.48	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.84	Put	652.30440	0.65230	595.77880	0.59578	652.304	19.57	0.54	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.89	Put	683.83110	0.68383	626.11800	0.62612	683.831	19.66	0.55	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.89	Call	435.03110	0.43503	470.31800	0.47032	435.031	19.66	0.45	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 19/03/2018	Foreign Exchange Future	13.91	Put	696.63480	0.69663	638.45160	0.63845	696.635	19.69	0.56	0.00	0	7,000.00		
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Call	420.74280	0.42074	455.09700	0.45510	420.743	19.73	0.44	0.00	0	100.00		
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Put	709.54280	0.70954	650.89700	0.65090	709.543	19.73	0.56	0.00	0	10,323.00		
\$ / R	On 19/03/2018	Foreign Exchange Future	13.95	Put	722.55680	0.72256	663.45320	0.66345	722.557	19.76	0.57	0.00	0	1,000.00		
\$ / R	On 19/03/2018	Foreign Exchange Future	13.98	Put	742.27430	0.74227	682.49420	0.68249	742.274	19.81	0.58	0.00	0	200.00		
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	396.74860	0.39675	429.52250	0.42952	396.749	19.84	0.42	14,299,517.25	2,500	12,500.00		
\$ / R	On 19/03/2018	Foreign Exchange Future	14.02	Call	390.12790	0.39013	422.45790	0.42246	390.128	19.88	0.41	0.00	0	55.00		
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05	Put	789.18190	0.78918	727.86040	0.72786	789.182	19.93	0.59	0.00	0	500.00		
\$ / R	On 19/03/2018	Foreign Exchange Future	14.07	Call	374.00910	0.37401	405.25840	0.40526	374.009	19.96	0.40	0.00	0	100.00		
\$ / R	On 19/03/2018	Foreign Exchange Future	14.12	Call	358.50760	0.35851	388.70330	0.38870	358.508	20.04	0.39	0.00	0	4,951.00		
\$ / R	On 19/03/2018	Foreign Exchange Future	14.16	Put	865.33500	0.86534	801.71040	0.80171	865.335	20.11	0.62	0.00	0	750.00		
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	879.48920	0.87949	815.46160	0.81546	879.489	20.15	0.63	0.00	0	41,000.00		
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Put	893.73560	0.89374	829.30970	0.82931	893.736	20.18	0.63	0.00	0	65,000.00		
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Call	334.93560	0.33494	363.50970	0.36351	334.936	20.18	0.37	0.00	0	36.00		
\$ / R	On 19/03/2018	Foreign Exchange Future	14.22	Put	908.07570	0.90808	843.25360	0.84325	908.076	20.21	0.64	0.00	0	2,000.00		
\$ / R	On 19/03/2018	Foreign Exchange Future	14.25	Call	320.95030	0.32095	348.54790	0.34855	320.950	20.26	0.36	0.00	0	4,167.00		
\$ / R	On 19/03/2018	Foreign Exchange Future	14.44	Call	272.97750	0.27298	296.84200	0.29684	272.978	20.59	0.31	0.00	0	10,000.00		
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	270.67100	0.27067	294.33330	0.29433	270.671	20.61	0.31	0.00	0	17,000.00		
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	1,110.43980	1.11044	1,040.36000	1.04036	1,110.440	20.69	0.70	0.00	0	80,000.00		
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	1,118.22770	1.11823	1,047.96730	1.04797	1,118.228	20.70	0.70	0.00	0	400.00		
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Call	259.42770	0.25943	282.16730	0.28217	259.428	20.70	0.30	0.00	0	10,490.00		
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	1,133.85860	1.13386	1,063.24060	1.06324	1,133.859	20.74	0.70	0.00	0	850.00		
\$ / R	On 19/03/2018	Foreign Exchange Future	14.54	Call	250.76480	0.25076	272.78910	0.27279	250.765	20.78	0.29	0.00	0	7,500.00		
\$ / R	On 19/03/2018	Foreign Exchange Future	14.57	Call	244.45700	0.24446	265.95890	0.26596	244.457	20.83	0.29	0.00	0	100.00		
\$ / R	On 19/03/2018	Foreign Exchange Future	14.60	Call	238.30720	0.23831	259.29490	0.25929	238.307	20.88	0.28	0.00	0	100.00		
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	209.80500	0.20980	228.38400	0.22838	209.805	21.16	0.25	0.00	0	20,880.00		
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	191.11690	0.19112	208.09180	0.20809	191.117	21.36	0.23	0.00	0	15,000.00		
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	184.75020	0.18475	201.17340	0.20117	184.750	21.43	0.23	0.00	0	5,000.00		
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	183.19430	0.18319	199.48120	0.19948	183.194	21.45	0.22	0.00	0	18,718.00		
\$ / R	On 19/03/2018	Foreign Exchange Future	14.95	Call	177.09840	0.17710	192.85430	0.19285	177.098	21.52	0.22	0.00	0	3,000.00		
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	169.77110	0.16977	184.88690	0.18489	169.771	21.61	0.21	0.00	0	6,126.00		
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	153.98470	0.15398	168.52720	0.16853	153.985	21.77	0.19	0.00	0	2,500.00		
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	134.78160	0.13478	147.85760	0.14786	134.782	21.99	0.17	0.00	0	2,500.00		
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	112.86750	0.11287	123.89510	0.12390	112.868	22.28	0.15	0.00	0	3,867.00		
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	108.93850	0.10894	119.59480	0.11959	108.939	22.34	0.14	0.00	0	65,000.00		
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	102.39450	0.10239	112.42850	0.11243	102.395	22.44	0.14	0.00	0	6,000.00		
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	92.09640	0.09210	101.14450	0.10114	92.096	22.61	0.12	0.00	0	750.00		
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	70.16220	0.07016	77.07440	0.07707	70.162	23.06	0.10	0.00	0	13,276.00		
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	61.05160	0.06105	67.06440	0.06706	61.052	23.30	0.09	0.00	0	225,000.00		
\$ / R	On 29/03/2018	Any day expiry			13.66240	13.66240	13.75560	13.75560		19.01	0.00	0.00	0	1,199.00		
\$ / R	On 24/04/2018	Any day expiry			13.71760	13.71760	13.81110	13.81110		18.52	0.00	0.00	0	70.00		
\$ / R	On 25/04/2018	Any day expiry			13.71980	13.71980	13.81320	13.81320		18.51	0.00	0.00	0	0.00		
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,524.75410	1.52475	1,450.69810	1.45070	1,524.754	20.58	0.75	0.00	0	1,000.00		
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	134.82390	0.13482	146.85810	0.14686	134.824	21.68	0.15	0.00	0	2,000.00		

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			13.73040	13.73040		13.82390	13.82390		18.47	0.00	0.00	0	110.00
\$ / R	13.80	Put	On 30/04/2018	Any day expiry	659.04230	0.65904	606.85920	0.60686	659.042	18.55	0.50	0.00	0	1,000.00			
\$ / R	15.23	Call	On 30/04/2018	Any day expiry	215.75900	0.21576	233.82190	0.23382	215.759	20.79	0.23	0.00	0	500.00			
\$ / R	15.66	Call	On 30/04/2018	Any day expiry	157.94480	0.15794	171.65140	0.17165	157.945	21.35	0.17	0.00	0	500.00			
\$ / R			On 09/05/2018	Any day expiry	13.74950	13.74950	13.84310	13.84310		18.34	0.00	0.00	0	0.00			
\$ / R	12.74	Put	On 09/05/2018	Any day expiry	209.34620	0.20935	184.55530	0.18456	209.346	17.36	0.23	0.00	0	1,880.00			
\$ / R	13.86	Put	On 09/05/2018	Any day expiry	700.75120	0.70075	647.53300	0.64753	700.751	18.50	0.50	0.00	0	1,880.00			
\$ / R	15.63	Call	On 09/05/2018	Any day expiry	175.85460	0.17585	190.75450	0.19075	175.855	21.12	0.19	0.00	0	1,880.00			
\$ / R			On 11/05/2018	Any day expiry	13.75370	13.75370	13.84730	13.84730		18.32	0.00	0.00	0	70.00			
\$ / R			On 14/05/2018	Any day expiry	13.76010	13.76010	13.85380	13.85380		18.26	0.00	0.00	0	0.00			
\$ / R	12.75	Put	On 14/05/2018	Any day expiry	215.50870	0.21551	190.43090	0.19043	215.509	17.29	0.23	0.00	0	11,000.00			
\$ / R	14.50	Put	On 14/05/2018	Any day expiry	1,132.16130	1.13216	1,067.60490	1.06760	1,132.161	19.35	0.64	0.00	0	11,000.00			
\$ / R	15.76	Call	On 14/05/2018	Any day expiry	168.00710	0.16801	182.20200	0.18220	168.007	21.17	0.18	0.00	0	11,000.00			
\$ / R			On 15/05/2018	Any day expiry	13.76220	13.76220	13.85590	13.85590		18.25	0.00	0.00	0	0.00			
\$ / R			On 31/05/2018	Any day expiry	13.79620	13.79620	13.89000	13.89000		18.13	0.00	0.00	0	181.00			
\$ / R	13.80	Put	On 31/05/2018	Any day expiry	678.54990	0.67855	628.66870	0.62867	678.550	18.13	0.48	0.00	0	1,000.00			
\$ / R	15.43	Call	On 31/05/2018	Any day expiry	241.29750	0.24130	260.39340	0.26039	241.298	20.49	0.23	0.00	0	500.00			
\$ / R	15.89	Call	On 31/05/2018	Any day expiry	179.42830	0.17943	194.02710	0.19403	179.428	21.05	0.18	0.00	0	500.00			
\$ / R			On 18/06/2018	Foreign Exchange Future	13.83450	13.83450	13.92850	13.92850		18.01	0.00	340,287,196.50	24,597	140,124.00			
\$ / R	11.00	Put	On 18/06/2018	Foreign Exchange Future	16.78540	0.01679	14.61510	0.01462	16.785	16.96	0.03	0.00	0	750.00			
\$ / R	11.50	Put	On 18/06/2018	Foreign Exchange Future	39.09730	0.03910	32.80400	0.03280	39.097	16.69	0.05	0.00	0	66.00			
\$ / R	12.00	Put	On 18/06/2018	Foreign Exchange Future	88.54320	0.08854	76.56800	0.07657	88.543	16.77	0.11	0.00	0	137,000.00			
\$ / R	12.25	Put	On 18/06/2018	Foreign Exchange Future	126.69120	0.12669	110.99240	0.11099	126.691	16.81	0.14	0.00	0	104,895.00			
\$ / R	12.30	Put	On 18/06/2018	Foreign Exchange Future	135.60200	0.13560	0.00000	0.00000	135.602	16.82	0.15	101,440,090.08	49,000	24,500.00			
\$ / R	12.40	Put	On 18/06/2018	Foreign Exchange Future	154.80310	0.15480	136.60080	0.13660	154.803	16.84	0.17	0.00	0	12,603.00			
\$ / R	12.50	Put	On 18/06/2018	Foreign Exchange Future	176.35510	0.17636	155.94870	0.15595	176.355	16.87	0.18	0.00	0	114,600.00			
\$ / R	12.75	Put	On 18/06/2018	Foreign Exchange Future	240.62510	0.24063	215.06190	0.21506	240.625	16.99	0.23	0.00	0	66.00			
\$ / R	12.96	Put	On 18/06/2018	Foreign Exchange Future	305.56840	0.30557	275.85770	0.27586	305.568	17.09	0.28	0.00	0	2,700.00			
\$ / R	13.00	Put	On 18/06/2018	Foreign Exchange Future	319.11440	0.31911	288.59950	0.28860	319.114	17.11	0.28	0.00	0	30,358.00			
\$ / R	13.05	Put	On 18/06/2018	Foreign Exchange Future	336.58850	0.33659	305.06450	0.30506	336.588	17.14	0.30	0.00	0	1,250.00			
\$ / R	13.17	Put	On 18/06/2018	Foreign Exchange Future	381.45120	0.38145	347.01720	0.34702	381.451	17.21	0.32	0.00	0	965.00			
\$ / R	13.22	Put	On 18/06/2018	Foreign Exchange Future	402.20450	0.40220	365.52350	0.36552	402.204	17.27	0.33	0.00	0	15,000.00			
\$ / R	13.30	Put	On 18/06/2018	Foreign Exchange Future	436.74370	0.43674	397.66830	0.39767	436.744	17.36	0.35	119,423,427.20	24,500	25,550.00			
\$ / R	13.46	Put	On 18/06/2018	Foreign Exchange Future	510.68700	0.51069	468.35570	0.46836	510.687	17.55	0.39	0.00	0	5,183.00			
\$ / R	13.48	Put	On 18/06/2018	Foreign Exchange Future	520.37980	0.52038	477.65140	0.47765	520.380	17.57	0.39	0.00	0	7,420.00			
\$ / R	13.50	Put	On 18/06/2018	Foreign Exchange Future	530.17560	0.53018	487.04420	0.48704	530.176	17.60	0.40	0.00	0	114,600.00			
\$ / R	13.64	Put	On 18/06/2018	Foreign Exchange Future	601.46670	0.60147	555.60300	0.55560	601.467	17.76	0.43	0.00	0	70,530.00			
\$ / R	13.75	Put	On 18/06/2018	Foreign Exchange Future	660.78930	0.66079	612.83850	0.61284	660.789	17.89	0.46	0.00	0	104,895.00			
\$ / R	13.80	Put	On 18/06/2018	Foreign Exchange Future	688.68710	0.68869	639.81470	0.63981	688.687	17.95	0.47	0.00	0	500.00			
\$ / R	13.81	Put	On 18/06/2018	Foreign Exchange Future	694.33970	0.69434	645.28160	0.64528	694.340	17.96	0.47	0.00	0	40,000.00			
\$ / R	13.83	Put	On 18/06/2018	Foreign Exchange Future	705.70570	0.70571	656.28180	0.65628	705.706	17.98	0.47	0.00	0	300.00			
\$ / R	13.84	Put	On 18/06/2018	Foreign Exchange Future	711.42280	0.71142	661.81880	0.66182	711.423	18.00	0.48	0.00	0	500.00			
\$ / R	13.90	Put	On 18/06/2018	Foreign Exchange Future	746.56180	0.74656	695.51880	0.69552	746.562	18.08	0.49	0.00	0	1,000.00			
\$ / R	14.00	Put	On 18/06/2018	Foreign Exchange Future	807.02520	0.80703	753.82760	0.75383	807.025	18.21	0.51	0.00	0	6,130.00			

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	14.10	Put	869.63560	0.86964	814.66590	0.81467	869.636	18.35	0.53	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	967.40730	0.96741	909.89880	0.90990	967.407	18.55	0.56	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	465.87860	0.46588	498.03150	0.49803	465.879	18.93	0.38	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	418.72730	0.41873	447.67580	0.44768	418.727	19.20	0.35	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	394.77880	0.39478	422.31960	0.42232	394.779	19.35	0.34	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	331.29220	0.33129	355.00780	0.35501	331.292	19.81	0.29	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	325.58030	0.32558	348.94410	0.34894	325.580	19.85	0.29	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	296.31540	0.29632	0.00000	0.00000	296.315	20.08	0.26	179,192,642.30	49,000	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	273.64400	0.27364	294.87300	0.29487	273.644	20.23	0.25	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	262.18770	0.26219	282.61820	0.28262	262.188	20.31	0.24	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	257.43010	0.25743	277.52860	0.27753	257.430	20.35	0.23	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	219.80270	0.21980	237.21100	0.23721	219.803	20.65	0.21	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	175.99170	0.17599	190.16090	0.19016	175.992	21.09	0.17	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	154.48470	0.15448	167.01360	0.16701	154.485	21.34	0.15	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	151.78020	0.15178	164.10250	0.16410	151.780	21.38	0.15	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	144.82120	0.14482	156.60520	0.15661	144.821	21.47	0.14	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	142.30180	0.14230	153.88920	0.15389	142.302	21.51	0.14	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	132.47680	0.13248	142.70990	0.14271	132.477	21.69	0.13	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	116.18070	0.11618	123.87380	0.12387	116.181	22.14	0.12	0.00	0	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	111.86030	0.11186	119.15370	0.11915	111.860	22.28	0.11	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	101.48380	0.10148	107.82190	0.10782	101.484	22.64	0.10	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.28	Call	98.31170	0.09831	104.35900	0.10436	98.312	22.75	0.10	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	94.00730	0.09401	99.66080	0.09966	94.007	22.92	0.09	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			13.85840	13.85840	13.95240	13.95240		17.96	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	696.35010	0.69635	647.96950	0.64797	696.350	17.90	0.46	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	264.17240	0.26417	284.27780	0.28428	264.172	20.36	0.23	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	200.09040	0.20009	215.58020	0.21558	200.090	20.92	0.18	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			13.86500	13.86500	13.95890	13.95890		17.92	0.00	0.00	0	100.00
\$ / R	On 20/07/2018	Any day expiry			13.90430	13.90430	13.99790	13.99790		17.89	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			13.91300	13.91300	14.00650	14.00650		17.86	0.00	6,983,750.00	500	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.19	Put	942.26020	0.94226	888.53790	0.88854	942.260	18.23	0.53	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	1,114.32540	1.11433	1,056.68750	1.05669	1,114.325	18.56	0.58	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.72	Call	292.72150	0.29272	313.70130	0.31370	292.722	20.22	0.24	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	260.04890	0.26005	278.87150	0.27887	260.049	20.47	0.22	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			13.91520	13.91520	14.00870	14.00870		17.86	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			13.92820	13.92820	14.02170	14.02170		17.88	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	712.30170	0.71230	666.05970	0.66606	712.302	17.70	0.45	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	289.61220	0.28961	309.88940	0.30989	289.612	20.28	0.24	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	223.00410	0.22300	239.13450	0.23913	223.004	20.84	0.19	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			13.94350	13.94350	14.03680	14.03680		17.84	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	161.74140	0.16174	141.34600	0.14135	161.741	16.41	0.16	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	749.14350	0.74914	701.98890	0.70199	749.144	17.73	0.45	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	250.73570	0.25074	268.45970	0.26846	250.736	20.62	0.21	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			13.95660	13.95660	14.04980	14.04980		17.80	0.00	0.00	0	70.00

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 31/08/2018	Any day expiry		13.99590	13.99590		14.08880	14.08880		17.80	0.00	0.00	0	1,336.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	726.57620	0.72658	680.91330	0.68091	726.576	17.56	0.43	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	307.84750	0.30785	327.53070	0.32753	307.848	20.29	0.24	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	240.60470	0.24060	256.11370	0.25611	240.605	20.85	0.19	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future		14.03300	14.03300		14.12570	14.12570		17.76	0.00	140,330.00	10	3,797.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	22.19440	0.02219	18.56600	0.01857	22.194	15.32	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	70.16030	0.07016	57.61450	0.05761	70.160	15.16	0.08	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	251.24950	0.25125	225.40740	0.22541	251.250	16.45	0.21	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	263.51270	0.26351	237.05920	0.23706	263.513	16.51	0.21	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	323.35410	0.32335	297.14740	0.29715	323.354	16.63	0.25	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	467.45640	0.46746	434.83580	0.43484	467.456	16.87	0.32	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.36	Put	513.15260	0.51315	478.49710	0.47850	513.153	16.94	0.34	0.00	0	2,179.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	1,036.12460	1.03612	1,086.76020	1.08676	1,036.125	17.28	0.60	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.73	Put	694.85090	0.69485	651.42190	0.65142	694.851	17.38	0.41	0.00	0	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	348.34140	0.34834	369.94890	0.36995	348.341	20.06	0.26	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	337.21290	0.33721	358.15310	0.35815	337.213	20.13	0.25	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.08	Call	331.03100	0.33103	351.60020	0.35160	331.031	20.18	0.25	0.00	0	2,179.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	321.99300	0.32199	342.01530	0.34202	321.993	20.24	0.24	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	300.58440	0.30058	319.29270	0.31929	300.584	20.40	0.23	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	17.02	Call	219.21700	0.21922	230.69570	0.23070	219.217	21.25	0.17	0.00	0	2,500.00
\$ / R	On 28/09/2018	Any day expiry		14.05730	14.05730		14.14990	14.14990		17.74	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	737.40460	0.73740	693.22350	0.69322	737.405	17.44	0.42	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	324.44700	0.32445	344.02230	0.34402	324.447	20.30	0.24	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	255.09990	0.25510	270.44870	0.27045	255.100	20.88	0.19	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry		14.11710	14.11710		14.20950	14.20950		17.69	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry		14.12600	14.12600		14.21830	14.21830		17.72	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry		14.13040	14.13040		14.22270	14.22270		17.72	0.00	0.00	0	0.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	747.60860	0.74761	705.41690	0.70542	747.609	17.31	0.41	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	345.06010	0.34506	365.00120	0.36500	345.060	20.30	0.24	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	276.64270	0.27664	292.73340	0.29273	276.643	20.87	0.20	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry		14.14150	14.14150		14.23370	14.23370		17.69	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	96.04400	0.09604	82.63380	0.08263	96.044	14.86	0.10	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	781.05050	0.78105	737.70870	0.73771	781.051	17.35	0.42	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	307.47900	0.30748	325.10530	0.32511	307.479	20.60	0.21	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry		14.15930	14.15930		14.25140	14.25140		17.67	0.00	0.00	0	70.00
\$ / R	On 30/11/2018	Any day expiry		14.19690	14.19690		14.28890	14.28890		17.68	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	756.27050	0.75627	715.07480	0.71507	756.271	17.21	0.40	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	359.44670	0.35945	379.26920	0.37927	359.447	20.35	0.24	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	289.59850	0.28960	304.15730	0.30416	289.598	21.05	0.20	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry		14.22130	14.22130		14.31310	14.31310		17.63	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	681.87110	0.68187	643.56450	0.64356	681.871	17.00	0.37	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	554.50070	0.55450	583.64850	0.58365	554.501	19.26	0.34	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future		14.22800	14.22800		14.31970	14.31970		17.69	0.00	0.00	0	0.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.96	Put	398.47580	0.39848	372.83920	0.37284	398.476	16.49	0.26	0.00	0	23,443.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2018	Foreign Exchange Future	17.24	Call	314.61430		0.31461		331.51550	0.33152	314.614	20.85	0.21	0.00	0	23,443.00
\$ / R	On 31/12/2018	Any day expiry			14.26780		14.26780		14.35940	14.35940		17.72	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	767.19400		0.76719		727.18760	0.72719	767.194	17.19	0.39	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	380.49170		0.38049		400.14380	0.40014	380.492	20.52	0.24	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	311.10970		0.31111		325.81280	0.32581	311.110	21.32	0.20	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			14.37240		14.37240		14.46400	14.46400		17.91	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.45100		14.45100		14.54240	14.54240		18.04	0.00	22,399,050.00	1,550	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.66030		14.66030		14.75160	14.75160		18.30	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future			15.09340		15.09340		15.18410	15.18410		18.62	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	602.71850		0.60272		623.65120	0.62365	602.718	23.06	0.24	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.59700		15.59700		15.68760	15.68760		19.03	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.72490		15.72490		15.81530	15.81530		19.10	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.85820		15.85820		15.94860	15.94860		19.18	0.00	0.00	0	0.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.45670		13.45670		13.54260	13.54260		36.72	0.00	0.00	0	333.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.64120		13.64120		13.73420	13.73420		19.25	0.00	0.00	0	399.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.83450		13.83450		13.92850	13.92850		18.01	0.00	0.00	0	86.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			14.03300		14.03300		14.12570	14.12570		17.76	0.00	0.00	0	0.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			15.19000		15.19000		15.19000	15.19000		0.00	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.66030		14.66030		14.75160	14.75160		18.30	0.00	0.00	0	0.00
£ / R	On 15/12/2017	Any day expiry			18.04820		18.04820		18.10050	18.10050		46.16	0.00	0.00	0	10.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.04820		18.04820		18.10750	18.10750		39.80	0.00	35,175,941.80	1,949	44,245.00
£ / R	On 18/12/2017	Foreign Exchange Future	18.20	Call	230.96260		0.23096		270.99850	0.27100	230.963	39.74	0.43	0.00	0	400.00
£ / R	On 18/12/2017	Foreign Exchange Future	19.80	Call	19.50340		0.01950		22.91550	0.02292	19.503	52.41	0.05	0.00	0	800.00
£ / R	On 31/01/2018	Any day expiry			18.21130		18.21130		18.27930	18.27930		22.06	0.00	0.00	0	10.00
£ / R	On 01/03/2018	Any day expiry			18.31020		18.31020		18.37710	18.37710		20.10	0.00	0.00	0	17.00
£ / R	On 15/03/2018	Any day expiry			18.35580		18.35580		18.42430	18.42430		19.58	0.00	0.00	0	38.00
£ / R	On 19/03/2018	Foreign Exchange Future			18.36890		18.36890		18.43860	18.43860		19.44	0.00	32,163,943.90	1,751	196,426.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	209.13450		0.20913		197.08490	0.19708	209.135	19.11	0.20	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	19.00	Call	485.88650		0.48589		513.98800	0.51399	485.887	20.00	0.39	0.00	0	1,500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	226.64250		0.22664		241.95300	0.24195	226.643	21.15	0.21	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future			18.69060		18.69060		18.76060	18.76060		18.35	0.00	39,250,260.00	2,100	7,282.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	451.52690		0.45153		0.00000	0.00000	451.527	18.02	0.28	2,646,534.27	500	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	441.48260		0.44148		0.00000	0.00000	441.483	19.60	0.29	2,712,549.13	500	500.00
£ / R	On 17/09/2018	Foreign Exchange Future			19.02210		19.02210		19.08950	19.08950		18.01	0.00	0.00	0	3,626.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.79310		19.79310		19.85500	19.85500		17.66	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.11947		0.11947		0.11970	0.11970		49.23	0.00	0.00	0	80.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12176		0.12176		0.12209	0.12209		21.00	0.00	0.00	0	115.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.12416		0.12416		0.12450	0.12450		17.78	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.12669		0.12669		0.12701	0.12701			0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13895		0.13895		0.13921	0.13921		22.73	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		15.88270	15.88270		15.90800	15.90800		19.95	0.00	0.00	0	3.00
€ / R	On 18/12/2017	Foreign Exchange Future		15.88270	15.88270		15.91490	15.91490		34.94	0.00	600,302,529.20	37,796	88,271.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	2.34270	0.00234	2.49220	0.00249	2.343	50.80	0.01	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	60.08770	0.06009	92.43400	0.09243	60.088	34.14	0.19	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry		15.90350	15.90350		15.94420	15.94420		31.14	0.00	0.00	0	800.00
€ / R	On 30/01/2018	Any day expiry		16.03070	16.03070		16.00950	16.00950		20.88	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry		16.04710	16.04710		16.08700	16.08700		20.81	0.00	0.00	0	30.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	361.08520	0.36109	327.05370	0.32705	361.085	20.60	0.40	0.00	0	193,000.00
€ / R	On 28/02/2018	Any day expiry		16.14410	16.14410		16.18270	16.18270		19.30	0.00	0.00	0	0.00
€ / R	On 28/02/2018	Any day expiry	16.41	Put	724.90050	0.72490	689.29460	0.68929	724.901	19.66	0.55	0.00	0	114,748.00
€ / R	On 15/03/2018	Any day expiry		16.19410	16.19410		16.23410	16.23410		18.95	0.00	0.00	0	63.00
€ / R	On 19/03/2018	Foreign Exchange Future		16.20740	16.20740		16.24860	16.24860		18.79	0.00	875,313,051.80	54,007	83,746.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	168.83680	0.16884	151.43980	0.15144	168.837	17.94	0.20	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	180.61880	0.18062	162.45920	0.16246	180.619	17.96	0.21	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.39	Put	726.63290	0.72663	691.01400	0.69101	726.633	19.03	0.53	0.00	0	174,600.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	502.37510	0.50238	507.25710	0.50726	502.375	19.18	0.45	0.00	0	643.00
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	346.69030	0.34669	349.39580	0.34940	346.690	19.83	0.34	0.00	0	620.00
€ / R	On 29/03/2018	Any day expiry		16.24400	16.24400		16.28510	16.28510		18.57	0.00	0.00	0	3.00
€ / R	On 18/06/2018	Foreign Exchange Future		16.53590	16.53590		16.57700	16.57700		17.47	0.00	27,945,671.00	1,690	3,541.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	51.91830	0.05192	46.54690	0.04655	51.918	17.06	0.06	0.00	0	54,507.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	68.25050	0.06825	61.72430	0.06172	68.251	16.95	0.07	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	275.91030	0.27591	258.34350	0.25834	275.910	16.59	0.23	0.00	0	54,507.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	768.42140	0.76842	738.96820	0.73897	768.421	17.38	0.46	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	276.64670	0.27665	279.06130	0.27906	276.647	19.73	0.22	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	104.66980	0.10467	103.59640	0.10360	104.670	21.74	0.09	0.00	0	54,507.00
€ / R	On 17/09/2018	Foreign Exchange Future		16.87860	16.87860		16.91820	16.91820		17.06	0.00	4,219,650.00	250	5,392.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	104.88150	0.10488	99.68180	0.09968	104.881	15.50	0.09	0.00	0	166,283.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	495.79920	0.49580	478.63690	0.47864	495.799	16.20	0.30	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.00	Put	553.88840	0.55389	535.40220	0.53540	553.888	16.26	0.33	0.00	0	41,516.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	335.40880	0.33541	338.99000	0.33899	335.409	19.67	0.22	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	21.63	Call	190.14920	0.19015	191.96660	0.19197	190.149	22.74	0.12	0.00	0	41,516.00
€ / R	On 14/12/2018	Foreign Exchange Future		17.22290	17.22290		17.25960	17.25960		16.84	0.00	0.00	0	1,928.00
€ / R	On 14/06/2019	Foreign Exchange Future		17.98830	17.98830		18.02560	18.02560		17.37	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap		98.73000	98.73000		98.67000	98.67000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		95.86000	95.86000		95.81000	95.81000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		94.70000	94.70000		94.65000	94.65000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		96.87000	96.87000		96.83000	96.83000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		100.61000	100.61000		100.58000	100.58000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap		99.26000	99.26000		99.24000	99.24000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap		101.32000	101.32000		101.30000	101.30000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap		104.98000	104.98000		104.97000	104.97000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap		105.37000	105.37000		105.36000	105.36000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap		100.82000	100.82000		100.81000	100.81000			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
1Y STND	On 21/12/2017	Interest Rate Swap		99.76000	99.76000		99.76000	99.76000			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap		99.73000	99.73000		99.72000	99.72000			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap		99.95000	99.95000		99.95000	99.95000			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap		100.22000	100.22000		100.21000	100.21000			0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap		100.82000	100.82000		100.82000	100.82000			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
2Y STND	On 18/12/2017	Interest Rate Swap		99.80000	99.80000		99.80000	99.80000			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		99.01000	99.01000		99.01000	99.01000			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		98.64000	98.64000		98.63000	98.63000			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		98.69000	98.69000		98.68000	98.68000			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		99.21000	99.21000		99.20000	99.20000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		99.74000	99.74000		99.73000	99.73000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap		100.30000	100.30000		100.29000	100.29000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap		100.86000	100.86000		100.85000	100.85000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap		101.98000	101.98000		101.97000	101.97000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap		99.92000	99.92000		99.92000	99.92000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		97.87000	97.87000		97.87000	97.87000			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		97.25000	97.25000		97.24000	97.24000			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		96.61000	96.61000		96.59000	96.59000			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		96.94000	96.94000		96.91000	96.91000			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		99.25000	99.25000		99.21000	99.21000			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap		99.49000	99.49000		99.46000	99.46000			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap		100.80000	100.80000		100.76000	100.76000			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap		103.08000	103.08000		103.04000	103.04000			0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap		104.41000	104.41000		104.37000	104.37000			0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap		99.71000	99.71000		99.67000	99.67000			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future		554.59500	554.59500		554.74300	554.74300			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future		564.95300	564.95300		565.10400	565.10400			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future		632.31800	632.31800		632.64300	632.64300			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future		644.12800	644.12800		644.45800	644.45800			0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future		570.51900	570.51900		570.79600	570.79600			0.00	0.00	0	760.00
ALBI	On 03/05/2018	Index Future		581.17500	581.17500		581.45600	581.45600			0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future		10.30600	10.30600		10.29770	10.29770		37.92	0.00	94,547,244.00	9,174	2,263.00
AU\$ / R	On 27/12/2017	Any day expiry		10.31530	10.31530		10.31200	10.31200		31.08	0.00	0.00	0	0.00
AU\$ / R	On 15/01/2018	Any day expiry		10.34510	10.34510		10.34200	10.34200		22.42	0.00	0.00	0	5.00
AU\$ / R	On 28/02/2018	Any day expiry		10.41430	10.41430		10.40960	10.40960		17.88	0.00	0.00	0	46.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future		10.44250	10.44250		10.43890	10.43890		17.17	0.00	74,768,300.00	7,160	11,381.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AU\$ / R	On 18/06/2018	Foreign Exchange Future		10.58860	10.58860		10.58500	10.58500		15.95	0.00	28,271,562.00	2,670	7,682.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future		10.74030	10.74030		10.73550	10.73550		15.60	0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future		10.88960	10.88960		10.88390	10.88390		15.45	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future		11.21770	11.21770		11.21320	11.21320		15.06	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future		10.47320	10.47320		10.53310	10.53310		38.04	0.00	2,618,300.00	250	350.00
CAD/ R	On 19/03/2018	Foreign Exchange Future		10.63340	10.63340		10.69990	10.69990		17.53	0.00	0.00	0	250.00
CAD/ R	On 18/06/2018	Foreign Exchange Future		10.79610	10.79610		10.86350	10.86350		17.05	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future		13.61060	13.61060		13.68110	13.68110		37.93	0.00	10,207,950.00	750	1,215.00
CHF / R	On 19/03/2018	Foreign Exchange Future		13.90550	13.90550		13.98590	13.98590		18.89	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future		14.20250	14.20250		14.28450	14.28450		17.43	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future		14.51160	14.51160		14.59350	14.59350			0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future		15.84130	15.84130		15.92470	15.92470		16.73	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future		2.03500	2.03500		2.04470	2.04470		39.86	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future		2.05040	2.05040		2.06060	2.06060		18.69	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future		2.06710	2.06710		2.07730	2.07730		17.31	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future		2.08530	2.08530		2.09510	2.09510			0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.14520	2.14520		2.15420	2.15420		17.24	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future		2.14160	2.14160		2.14620	2.14620		40.04	0.00	0.00	0	350.00
DKK / R	On 19/03/2018	Foreign Exchange Future		2.18420	2.18420		2.19000	2.19000		19.56	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future		2.22930	2.22930		2.23530	2.23530		18.42	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future		2.27610	2.27610		2.28170	2.28170			0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.54730	2.54730		2.55230	2.55230		18.11	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
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		11.22406	75.82558		11.21516	75.87690			0.00	0.00	0	9,466.00
ES33	On 03/05/2018	Bond Future		11.33876	73.45029		11.32956	73.50245			0.00	0.00	0	0.00
ES33	On 02/08/2018	Bond Future		11.45333	74.83832		11.44369	74.89207			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
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	11.46194		78.29677		11.45810	78.32149			0.00	0.00	0	7,957.00
ES42	On 03/05/2018	Bond Future	11.57845		75.49788		11.57449	75.52291			0.00	0.00	0	0.00
ES42	On 02/08/2018	Bond Future	11.69276		76.92447		11.68854	76.95070			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	568.65200		568.65200		568.97600	568.97600			0.00	0.00	0	782.00
GOVI	On 03/05/2018	GOVI	579.27300		579.27300		579.60300	579.60300			0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.72340		1.72340		1.73490	1.73490		39.93	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.74990		1.74990		1.76200	1.76200		19.18	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.77690		1.77690		1.78890	1.78890		18.11	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.80470		1.80470		1.81620	1.81620			0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.97840		1.97840		1.99000	1.99000		18.77	0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future	128.46800		128.46800		128.46452	128.46452			0.00	0.00	0	1,070.00
I2025	On 03/05/2018	Bond Future	130.87623		130.87623		130.87250	130.87250			0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future	133.32863		133.32863		133.32683	133.32683			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	99.52655		99.52655		99.52371	99.52371			0.00	0.00	0	1,370.00
I2029	On 03/05/2018	Bond Future	100.37414		100.37414		100.37112	100.37112			0.00	0.00	0	0.00
I2029	On 02/08/2018	Bond Future	102.28908		102.28908		102.28758	102.28758			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	102.46035		102.46035		102.45721	102.45721			0.00	0.00	0	5,283.00
I2033	On 03/05/2018	Bond Future	103.29252		103.29252		103.28913	103.28913			0.00	0.00	0	0.00
I2033	On 02/08/2018	Bond Future	105.26309		105.26309		105.26123	105.26123			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	124.65177		124.65177		124.64822	124.64822			0.00	0.00	0	19,692.00
I2038	On 03/05/2018	Bond Future	126.98847		126.98847		126.98471	126.98471			0.00	0.00	0	0.00
I2038	On 02/08/2018	Bond Future	129.36117		129.36117		129.35932	129.35932			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	117.83890		117.83890		117.83499	117.83499			0.00	0.00	0	21,177.00
I2046	On 03/05/2018	Bond Future	118.44824		118.44824		118.44407	118.44407			0.00	0.00	0	0.00
I2046	On 02/08/2018	Bond Future	120.70789		120.70789		120.70547	120.70547			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	122.19898		122.19898		122.19474	122.19474			0.00	0.00	0	24,012.00

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
I2050	On 03/05/2018	Bond Future	124.48956		124.48956		124.48530	124.48530			0.00	0.00	0	0.00
I2050	On 02/08/2018	Bond Future	125.13144		125.13144		125.12888	125.12888			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	246.26600		246.26600		246.21500	246.21500			0.00	0.00	0	877.00
IGOV	On 03/05/2018	Index Future	250.88300		250.88300		250.83000	250.83000			0.00	0.00	0	269.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	7.14000		92.86000		7.14000	92.86000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2018	Jibar Tradeable Future	7.20000		92.80000		7.20000	92.80000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2018	Jibar Tradeable Future	7.26000		92.74000		7.26000	92.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	7.30000		92.70000		7.30000	92.70000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 18/04/2018	Jibar Tradeable Future	7.33000		92.67000		7.33000	92.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	7.40000		92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	7.49000		92.51000		7.49000	92.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future	7.58000		92.42000		7.58000	92.42000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future	7.67000		92.33000		7.67000	92.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future	7.77000		92.23000		7.77000	92.23000			0.00	0.00	0	0.00
KES / R	On 18/12/2017	Foreign Exchange Future	0.13030		0.13030		0.13120	0.13120			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future	0.13000		0.13000		0.13080	0.13080			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future	0.12970		0.12970		0.13020	0.13020			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future	0.12910		0.12910		0.13000	0.13000			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	1.62790		1.62790		1.62030	1.62030		38.71	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future	1.65440		1.65440		1.64750	1.64750		18.20	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future	1.68270		1.68270		1.67560	1.67560		17.24	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future	1.71220		1.71220		1.70490	1.70490			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.80760		1.80760		1.80050	1.80050		15.66	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future	9.40570		9.40570		9.46560	9.46560		38.32	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future	9.52390		9.52390		9.58820	9.58820		17.99	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future	9.65140		9.65140		9.71600	9.71600		16.93	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future	9.78510		9.78510		9.84840	9.84840			0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	10.69210		10.69210		10.75640	10.75640		16.41	0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future	1.31050		1.31050		1.30880	1.30880			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future	1.32500		1.32500		1.32040	1.32040			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future	1.34060		1.34060		1.33300	1.33300			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future	1.35920		1.35920		1.34440	1.34440			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future	1.46060		1.46060		1.45750	1.45750			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future	1.34120		1.34120		1.33710	1.33710			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future	1.34660		1.34660		1.34250	1.34250			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
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.35100		1.35100		1.34690	1.34690			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.35550		1.35550		1.35140	1.35140			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.18030		1.18030		1.17520	1.17520			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.18810		1.18810		1.18310	1.18310			0.00	0.00	0	15.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.19530		1.19530		1.19010	1.19010			0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.20280		1.20280		1.19770	1.19770			0.00	0.00	0	0.00
R186	On 01/02/2018	Bond Future			9.27033		108.66051		9.26089	108.71951		9.71	0.00	889,386,274.35	8,185	93,603.00
R186	On 01/02/2018	Bond Future	7.75	Call	4.64000		0.00464		5.38000	0.00538	4.640	9.12	0.00	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	166.68000		0.16668		179.14000	0.17914	166.680	9.27	0.10	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	3,720.47000		3.72047		3,683.93000	3.68393	3,720.470	9.42	0.80	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.00	Put	2,534.21000		2.53421		2,509.32000	2.50932	2,534.210	9.57	0.67	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	1,607.46000		1.60746		1,593.45000	1.59345	1,607.460	9.71	0.51	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.65	Put	670.88000		0.67088		668.35000	0.66835	670.880	10.00	0.27	0.00	0	1,950.00
R186	On 03/05/2018	Bond Future			9.34567		110.69007		9.33583	110.75002		10.08	0.00	0.00	0	0.00
R186	On 03/05/2018	Bond Future	9.30	Call	2,632.53000		2.63253		2,672.27000	2.67227	2,632.530	10.12	0.50	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.75	Put	1,772.19000		1.77219		1,760.54000	1.76054	1,772.190	10.43	0.35	0.00	0	3,200.00
R186	On 03/05/2018	Bond Future	10.14	Put	1,107.35000		1.10735		1,100.88000	1.10088	1,107.350	10.70	0.25	0.00	0	1,120.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 01/02/2018	Bond Future			295.03586		295.03586		295.02844	295.02844			0.00	0.00	0	2,350.00
R197	On 03/05/2018	Bond Future			300.56651		300.56651		300.55860	300.55860			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			233.01701		233.01701		233.00987	233.00987		4.66	0.00	0.00	0	21,522.00
R202	On 03/05/2018	Bond Future			237.38511		237.38511		237.37742	237.37742		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			8.65533		99.74767		8.64063	99.80560		6.13	0.00	0.00	0	60,552.00
R2023	On 03/05/2018	Bond Future			8.72154		97.68086		8.70596	97.73970		6.43	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future	9.19	Put	857.07000		0.85707		843.35000	0.84335	857.070	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			9.74027		87.97874		9.72578	88.07138			0.00	5,806,596.84	66	70,798.00
R2030	On 03/05/2018	Bond Future			9.81729		89.62201		9.80230	89.71620			0.00	0.00	0	0.00
R2030	On 02/08/2018	Bond Future			9.89604		87.30994		9.88036	87.40669			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			9.90646		90.44069		9.89711	90.50469		13.65	0.00	0.00	0	46,184.00

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
R2032	On 01/02/2018	Bond Future	9.20	Call	285.36000		0.28536	303.71000	0.30371	285.360	13.04	0.13	0.00	0	7,500.00	
R2032	On 01/02/2018	Bond Future	9.30	Call	395.88000		0.39588	418.62000	0.41862	395.880	13.12	0.17	0.00	0	7,800.00	
R2032	On 01/02/2018	Bond Future	9.40	Call	535.85000		0.53585	563.31000	0.56331	535.850	13.19	0.22	0.00	0	6,800.00	
R2032	On 01/02/2018	Bond Future	9.45	Call	617.99000		0.61799	647.88000	0.64788	617.990	13.23	0.24	0.00	0	750.00	
R2032	On 03/05/2018	Bond Future			9.98171		87.97275	9.97206	88.03779		14.98	0.00	0.00	0	0.00	
R2032	On 02/08/2018	Bond Future			10.05589		89.63523	10.04579	89.70227		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	
R2035	On 01/02/2018	Bond Future			10.02220		94.59813	10.01796	94.63003			0.00	0.00	0	55,143.00	
R2035	On 03/05/2018	Bond Future			10.09449		91.86469	10.09014	91.89697			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			10.10964		86.66420	10.10027	86.73433		15.97	0.00	0.00	0	53,670.00	
R2037	On 01/02/2018	Bond Future	9.88	Call	1,275.30000		1.27530	1,321.44000	1.32144	1,275.300	15.86	0.38	0.00	0	2,000.00	
R2037	On 01/02/2018	Bond Future	10.32	Put	1,366.31000		1.36631	1,360.35000	1.36035	1,366.310	16.33	0.37	0.00	0	2,000.00	
R2037	On 01/02/2018	Bond Future	10.72	Put	574.88000		0.57488	576.22000	0.57622	574.880	16.76	0.19	0.00	0	2,000.00	
R2037	On 03/05/2018	Bond Future			10.18469		88.28291	10.17503	88.35425		16.76	0.00	0.00	0	0.00	
R2037	On 02/08/2018	Bond Future			10.26114		85.69516	10.25106	85.76857		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			7.61461		101.33760	7.64396	101.31321		0.99	0.00	0.00	0	38,165.00	
R204	On 03/05/2018	Bond Future			7.64527		103.23035	7.68706	103.20536		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			10.18977		89.78298	10.19058	89.77653		16.61	0.00	0.00	0	25,970.00	
R2040	On 03/05/2018	Bond Future			10.26496		91.45990	10.26581	91.45322		17.43	0.00	0.00	0	0.00	
R2040	On 03/05/2018	Bond Future	9.00	Call	679.88000		0.67988	686.60000	0.68660	679.880	16.56	0.15	0.00	0	1,500.00	
R2040	On 03/05/2018	Bond Future	10.00	Call	2,961.09000		2.96109	2,971.87000	2.97187	2,961.090	17.21	0.44	0.00	0	1,500.00	
R2040	On 02/08/2018	Bond Future			10.34156		88.68176	10.34233	88.67579		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			10.23392		86.72573	10.22963	86.76005		17.35	0.00	0.00	0	22,082.00	
R2044	On 03/05/2018	Bond Future			10.30740		88.34553	10.30299	88.38037		18.21	0.00	0.00	0	0.00	
R2044	On 02/08/2018	Bond Future			10.38218		85.63376	10.37752	85.67008		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			10.18426		90.45944	10.17998	90.49462		17.02	0.00	922,686,288.00	10,200	97,406.00	
R2048	On 03/05/2018	Bond Future			10.25150		87.71200	10.24709	87.74781		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			8.09404		98.94579	8.11098	98.91622		2.30	0.00	0.00	0	45,501.00	

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
R207	On 03/05/2018	Bond Future			8.18866		100.79387		8.20840	100.76359		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			8.33638		98.06650		8.34770	98.03654		3.85	0.00	0.00	0	34,743.00
R208	On 03/05/2018	Bond Future			8.41120		96.49682		8.42366	96.46618		3.90	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			9.95615		71.35918		9.94672	71.41890		16.10	0.00	81,492,183.56	1,142	153,468.00
R209	On 01/02/2018	Bond Future	9.32	Call	340.40000		0.34040		360.59000	0.36059	340.400	15.48	0.16	0.00	0	157.00
R209	On 01/02/2018	Bond Future	9.33	Call	351.52000		0.35152		372.13000	0.37213	351.520	15.49	0.17	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.52	Call	616.11000		0.61611		645.18000	0.64518	616.110	15.67	0.26	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.59	Put	3,118.60000		3.11860	3,091.17000	3.09117	3,118.600	15.73	0.71	0.00	0.00	0	377.00
R209	On 01/02/2018	Bond Future	9.75	Call	1,091.45000		1.09145	1,130.95000	1.13095	1,091.450	15.87	0.39	0.00	0.00	0	5,000.00
R209	On 01/02/2018	Bond Future	9.85	Put	2,032.69000		2.03269	2,016.67000	2.01667	2,032.690	15.96	0.55	0.00	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	9.87	Put	1,961.50000		1.96150	1,946.27000	1.94627	1,961.500	15.98	0.54	0.00	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.88	Put	1,926.67000		1.92667	1,911.83000	1.91183	1,926.670	15.99	0.53	0.00	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.89	Put	1,892.16000		1.89216	1,877.71000	1.87771	1,892.160	16.00	0.53	0.00	0.00	0	157.00
R209	On 01/02/2018	Bond Future	10.00	Put	1,541.12000		1.54112	1,530.66000	1.53066	1,541.120	16.10	0.46	0.00	0.00	0	7,488.00
R209	On 01/02/2018	Bond Future	10.10	Put	1,267.27000		1.26727	1,259.95000	1.25995	1,267.270	16.21	0.40	0.00	0.00	0	3,000.00
R209	On 01/02/2018	Bond Future	10.22	Put	989.77000		0.98977	985.53000	0.98553	989.770	16.34	0.34	0.00	0.00	0	739.00
R209	On 03/05/2018	Bond Future			10.02145		69.54258		10.01174	69.60338		17.71	0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future	9.75	Call	2,252.00000		2.25200	2,288.90000	2.28890	2,252.000	17.48	0.43	0.00	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.00	Put	3,112.07000		3.11207	3,093.52000	3.09352	3,112.070	17.71	0.49	0.00	0.00	0	5,000.00
R209	On 03/05/2018	Bond Future	10.22	Put	2,482.52000		2.48252	2,468.14000	2.46814	2,482.520	17.96	0.41	0.00	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	1,420.29000		1.42029	1,413.20000	1.41320	1,420.290	18.53	0.27	0.00	0.00	0	435.00
R209	On 02/08/2018	Bond Future			10.08536		70.85680		10.07527	70.91929		16.90	0.00	0.00	0	0.00
R209	On 02/08/2018	Bond Future	9.66	Call	2,596.98000		2.59698	2,630.80000	2.63080	2,596.980	16.59	0.41	0.00	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	3,457.40000		3.45740	3,438.14000	3.43814	3,457.400	17.13	0.44	0.00	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	2,054.40000		2.05440	2,043.31000	2.04331	2,054.400	17.82	0.30	0.00	0.00	0	435.00
R209	On 01/11/2018	Bond Future			10.14757		69.07669		10.13714	69.14059		17.18	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	9.34	Call	2,262.67000		2.26267	2,290.91000	2.29091	2,262.670	16.36	0.35	0.00	0.00	0	435.00
R209	On 01/11/2018	Bond Future	9.94	Put	5,085.91000		5.08591	5,059.88000	5.05988	5,085.910	16.91	0.51	0.00	0.00	0	435.00
R209	On 01/11/2018	Bond Future	10.57	Put	3,305.61000		3.30561	3,288.15000	3.28815	3,305.610	17.54	0.38	0.00	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

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/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	184.38227		184.38227		184.37709	184.37709			0.00	0.00	0	2,159.00
R210	On 03/05/2018	Bond Future	185.41355		185.41355		185.40810	185.40810			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	150.08297		150.08297		149.78813	149.78813			0.00	0.00	0	4,967.00
R212	On 03/05/2018	Bond Future	152.89645		152.89645		152.59585	152.59585			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	9.79575	82.70986		9.78640	82.76807			13.43	0.00	0.00	0	58,778.00
R213	On 03/05/2018	Bond Future	9.86540	80.70512		9.85575	80.76433			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	10.12806	70.69438		10.12375	70.72238			16.96	0.00	0.00	0	50,212.00
R214	On 03/05/2018	Bond Future	10.19316	68.71879		10.18874	68.74720			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	23,867.70000	23,867.70000		23,946.19000	23,946.19000				0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future	24,251.99000	24,251.99000		24,342.77000	24,342.77000				0.00	0.00	0	0.00
SGD / R	On 18/12/2017	Foreign Exchange Future	9.98590	9.98590		10.02290	10.02290			38.85	0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future	10.13590	10.13590		10.17770	10.17770			17.76	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	10.29300	10.29300		10.33580	10.33580			16.40	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	10.45820	10.45820		10.49710	10.49710				0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	11.47890	11.47890		11.53060	11.53060			16.58	0.00	0.00	0	0.00
TRY / R	On 18/12/2017	Foreign Exchange Future	3.46690	3.46690		3.52030	3.52030			33.61	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.42270	3.42270		3.47020	3.47020			14.67	0.00	0.00	0	433.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.36910	3.36910		3.42180	3.42180			13.85	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	3.32240	3.32240		3.37680	3.37680				0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.33210	3.33210		3.42050	3.42050			15.90	0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.35450	1.35450		1.34490	1.34490				0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.33360	1.33360		1.32460	1.32460				0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.31430	1.31430		1.30420	1.30420				0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.29690	1.29690		1.28560	1.28560				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

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
Total for Derivatives :											8,952,988,560.93	668,887	9 065 448.00
Grand Total:											8,952,988,560.93	668,887	9 065 448.00