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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 20/12/2017

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 21/12/2017	Any day expiry	12.63710	12.63710		12.75010	12.75010		17.98	0.00	0.00	0	221.00
\$ / R	On 22/12/2017	Any day expiry	12.63710	12.63710		12.75010	12.75010		15.81	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	863.29290	0.86329	752.49070	0.75249	863.293	33.56	1.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	0.00020	0.00000	0.02180	0.00002	0.000	100.00	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry	12.64520	12.64520		12.75560	12.75560		12.57	0.00	0.00	0	916.00
\$ / R	On 28/12/2017	Any day expiry	12.64570	12.64570		12.75670	12.75670		12.68	0.00	0.00	0	0.00
\$ / R	On 28/12/2017	Any day expiry	13.10	Put	466.26210	0.46626	373.17200	0.37317	466.262	17.05	0.92	0	100.00
\$ / R	On 28/12/2017	Any day expiry	13.56	Call	2.10050	0.00210	5.80090	0.00580	2.101	21.53	0.01	0	100.00
\$ / R	On 29/12/2017	Any day expiry	12.64630	12.64630		12.75780	12.75780		12.80	0.00	0.00	0	1,000.00
\$ / R	On 29/12/2017	Any day expiry	14.50	Call	0.13080	0.00013	0.37140	0.00037	0.131	27.65	0.00	0	150.00
\$ / R	On 29/12/2017	Any day expiry	14.80	Call	0.05720	0.00006	0.16310	0.00016	0.057	29.55	0.00	0	200.00
\$ / R	On 02/01/2018	Any day expiry	12.64850	12.64850		12.76220	12.76220		12.33	0.00	0.00	0	0.00
\$ / R	On 04/01/2018	Any day expiry	12.65160	12.65160		12.76710	12.76710		12.72	0.00	0.00	0	436.00
\$ / R	On 08/01/2018	Any day expiry	12.66160	12.66160		12.77680	12.77680		13.04	0.00	0.00	0	0.00
\$ / R	On 08/01/2018	Any day expiry	12.50	Put	85.79680	0.08580	61.49950	0.06150	85.797	13.38	0.33	0	20,000.00
\$ / R	On 08/01/2018	Any day expiry	13.25	Put	610.22700	0.61023	515.05520	0.51506	610.227	15.55	0.90	0	20,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest			
\$ / R			On 09/01/2018	Any day expiry			12.66410	12.66410		12.77930	12.77930		13.23	0.00	0.00	0	220.00
\$ / R	13.20	Put	On 09/01/2018	Any day expiry	566.00160	0.56600	474.69130	0.47469	566.002	15.58	0.87	0.00	0	2,000.00			
\$ / R	14.76	Call	On 09/01/2018	Any day expiry	0.48360	0.00048	1.15230	0.00115	0.484	23.01	0.00	0.00	0	1,000.00			
\$ / R	14.88	Call	On 09/01/2018	Any day expiry	0.38100	0.00038	0.93290	0.00093	0.381	23.58	0.00	0.00	0	1,000.00			
\$ / R			On 10/01/2018	Any day expiry	12.66660	12.66660	12.78170	12.78170		13.40	0.00	0.00	0	1,126.00			
\$ / R			On 12/01/2018	Any day expiry	12.67160	12.67160	12.78660	12.78660		13.66	0.00	0.00	0	241.00			
\$ / R			On 15/01/2018	Any day expiry	12.67910	12.67910	12.79400	12.79400		13.55	0.00	0.00	0	574.00			
\$ / R	12.72	Put	On 15/01/2018	Any day expiry	208.31630	0.20832	0.00000	0.00000	208.316	13.84	0.53	2,876,004.13	427	427.00			
\$ / R	12.83	Call	On 15/01/2018	Any day expiry	128.01640	0.12802	0.00000	0.00000	128.016	14.30	0.39	4,205,619.74	854	427.00			
\$ / R	13.50	Put	On 15/01/2018	Any day expiry	842.72500	0.84272	743.70460	0.74370	842.725	16.85	0.92	0.00	0	238.00			
\$ / R	13.75	Call	On 15/01/2018	Any day expiry	10.58860	0.01059	19.45760	0.01946	10.589	17.58	0.04	0.00	0	238.00			
\$ / R	14.12	Call	On 15/01/2018	Any day expiry	4.07190	0.00407	7.30200	0.00730	4.072	18.97	0.02	0.00	0	50,000.00			
\$ / R			On 16/01/2018	Any day expiry	12.68160	12.68160	12.79640	12.79640		13.88	0.00	0.00	0	500.00			
\$ / R			On 18/01/2018	Any day expiry	12.68660	12.68660	12.80130	12.80130		14.06	0.00	0.00	0	241.00			
\$ / R	13.90	Put	On 18/01/2018	Any day expiry	1,221.58540	1.22159	1,114.02180	1.11402	1,221.585	17.50	0.97	0.00	0	20,000.00			
\$ / R			On 19/01/2018	Any day expiry	12.68910	12.68910	12.80370	12.80370		14.12	0.00	0.00	0	0.00			
\$ / R	13.75	Put	On 19/01/2018	Any day expiry	1,075.58940	1.07559	972.10210	0.97210	1,075.589	17.33	0.94	0.00	0	18,000.00			
\$ / R			On 25/01/2018	Any day expiry	12.70230	12.70230	12.81690	12.81690		14.16	0.00	0.00	0	70.00			
\$ / R			On 31/01/2018	Any day expiry	12.71380	12.71380	12.82860	12.82860		14.19	0.00	38,301,455.00	2,985	143,345.00			
\$ / R	12.80	Put	On 31/01/2018	Any day expiry	296.50250	0.29650	247.70500	0.24770	296.503	14.54	0.54	0.00	0	25,000.00			
\$ / R	13.16	Put	On 31/01/2018	Any day expiry	555.41150	0.55541	481.47520	0.48148	555.412	15.83	0.73	0.00	0	19,500.00			
\$ / R	13.20	Put	On 31/01/2018	Any day expiry	587.66260	0.58766	511.42940	0.51143	587.663	15.97	0.75	0.00	0	17,000.00			
\$ / R	13.25	Put	On 31/01/2018	Any day expiry	628.74700	0.62875	549.77960	0.54978	628.747	16.15	0.77	0.00	0	107,000.00			
\$ / R	13.27	Put	On 31/01/2018	Any day expiry	645.40580	0.64541	565.38770	0.56539	645.406	16.22	0.77	0.00	0	2,883.00			
\$ / R	13.30	Put	On 31/01/2018	Any day expiry	670.62340	0.67062	589.07270	0.58907	670.623	16.32	0.78	0.00	0	40,904.00			
\$ / R	13.40	Put	On 31/01/2018	Any day expiry	755.89740	0.75590	670.22590	0.67023	755.897	16.63	0.82	0.00	0	168,000.00			
\$ / R	13.90	Call	On 31/01/2018	Any day expiry	25.27850	0.02528	38.25920	0.03826	25.278	17.89	0.07	0.00	0	42,000.00			
\$ / R	14.00	Call	On 31/01/2018	Any day expiry	20.62850	0.02063	31.43870	0.03144	20.628	18.14	0.06	0.00	0	23,300.00			
\$ / R	14.25	Call	On 31/01/2018	Any day expiry	12.45170	0.01245	19.35730	0.01936	12.452	18.76	0.04	0.00	0	29,000.00			
\$ / R			On 01/02/2018	Any day expiry	12.71570	12.71570	12.83060	12.83060		14.39	0.00	0.00	0	0.00			
\$ / R	12.57	Put	On 01/02/2018	Any day expiry	174.79770	0.17480	143.81230	0.14381	174.798	13.90	0.40	0.00	0	242.00			
\$ / R	13.04	Put	On 01/02/2018	Any day expiry	463.98230	0.46398	398.07540	0.39808	463.982	15.40	0.67	0.00	0	234.00			
\$ / R	13.15	Put	On 01/02/2018	Any day expiry	548.73820	0.54874	476.05120	0.47605	548.738	15.79	0.72	0.00	0	3,496.00			
\$ / R	15.22	Call	On 01/02/2018	Any day expiry	2.15150	0.00215	3.61980	0.00362	2.152	21.12	0.01	0.00	0	242.00			
\$ / R	15.52	Call	On 01/02/2018	Any day expiry	1.84320	0.00184	2.61120	0.00261	1.843	22.72	0.01	0.00	0	2,723.00			
\$ / R	15.79	Call	On 01/02/2018	Any day expiry	1.83820	0.00184	2.49620	0.00250	1.838	24.43	0.01	0.00	0	234.00			
\$ / R	15.88	Call	On 01/02/2018	Any day expiry	1.84340	0.00184	2.47050	0.00247	1.843	25.00	0.01	0.00	0	773.00			
\$ / R			On 06/02/2018	Any day expiry	12.72530	12.72530	12.84030	12.84030		14.37	0.00	0.00	0	0.00			
\$ / R	13.20	Put	On 06/02/2018	Any day expiry	593.38860	0.59339	520.00110	0.52000	593.389	15.88	0.73	0.00	0	35,000.00			
\$ / R	13.80	Put	On 06/02/2018	Any day expiry	1,114.99760	1.11500	1,018.41340	1.01841	1,114.998	17.52	0.89	0.00	0	35,000.00			
\$ / R			On 08/02/2018	Any day expiry	12.72910	12.72910	12.84420	12.84420		14.42	0.00	0.00	0	0.00			
\$ / R	13.16	Put	On 08/02/2018	Any day expiry	564.63640	0.56464	494.40820	0.49441	564.636	15.78	0.71	0.00	0	1,880.00			
\$ / R	13.86	Put	On 08/02/2018	Any day expiry	1,170.58600	1.17059	1,073.14120	1.07314	1,170.586	17.70	0.90	0.00	0	1,880.00			
\$ / R	15.05	Call	On 08/02/2018	Any day expiry	4.67830	0.00468	7.54730	0.00755	4.678	20.30	0.01	0.00	0	1,880.00			

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest		
\$ / R			On 12/02/2018	Any day expiry			12.73680	12.73680		12.85200	12.85200	14.37	0.00	0.00	0	0.00
\$ / R	13.75	Put	On 12/02/2018	Any day expiry	1,068.08130	1.06808	975.09630	0.97510	1,068.081	17.32	0.87	0.00	0	20,000.00		
\$ / R	13.90	Put	On 12/02/2018	Any day expiry	1,205.82540	1.20583	1,108.62320	1.10862	1,205.825	17.69	0.89	0.00	0	20,000.00		
\$ / R			On 13/02/2018	Any day expiry	12.73870	12.73870	12.85390	12.85390		14.39	0.00	0.00	0	70.00		
\$ / R			On 15/02/2018	Any day expiry	12.74250	12.74250	12.85780	12.85780		14.43	0.00	0.00	0	10.00		
\$ / R			On 16/02/2018	Any day expiry	12.74440	12.74440	12.85980	12.85980		14.46	0.00	0.00	0	0.00		
\$ / R	14.20	Put	On 16/02/2018	Any day expiry	1,486.15020	1.48615	1,384.25180	1.38425	1,486.150	18.39	0.92	0.00	0	20,000.00		
\$ / R			On 28/02/2018	Any day expiry	12.76730	12.76730	12.88290	12.88290		14.54	0.00	125,239,240.00	9,716	86,716.00		
\$ / R	13.80	Call	On 28/02/2018	Any day expiry	81.35810	0.08136	107.03520	0.10704	81.358	17.43	0.16	0.00	0	8,500.00		
\$ / R	14.18	Put	On 28/02/2018	Any day expiry	1,460.19240	1.46019	1,361.92620	1.36193	1,460.192	18.24	0.90	0.00	0	90,000.00		
\$ / R			On 01/03/2018	Any day expiry	12.76920	12.76920	12.88480	12.88480		14.57	0.00	0.00	0	0.00		
\$ / R			On 02/03/2018	Any day expiry	12.77110	12.77110	12.88670	12.88670		14.60	0.00	0.00	0	0.00		
\$ / R	13.40	Put	On 02/03/2018	Any day expiry	775.86870	0.77587	700.08310	0.70008	775.869	16.48	0.73	0.00	0	100,000.00		
\$ / R			On 15/03/2018	Any day expiry	12.79570	12.79570	12.91150	12.91150		14.87	0.00	0.00	0	5,397.00		
\$ / R			On 19/03/2018	Foreign Exchange Future	12.80330	12.80330	12.91920	12.91920		14.85	0.00	2,021,000,905.00	157,850	968,692.00		
\$ / R	12.00	Put	On 19/03/2018	Foreign Exchange Future	71.78740	0.07179	58.90340	0.05890	71.787	13.45	0.16	4,034,131.80	2,000	228,000.00		
\$ / R	12.13	Put	On 19/03/2018	Foreign Exchange Future	98.45180	0.09845	83.91910	0.08392	98.452	13.52	0.20	0.00	0	5,460.00		
\$ / R	12.36	Put	On 19/03/2018	Foreign Exchange Future	168.54440	0.16854	145.14110	0.14514	168.544	13.96	0.29	0.00	0	20,880.00		
\$ / R	12.40	Put	On 19/03/2018	Foreign Exchange Future	183.35850	0.18336	158.20880	0.15821	183.358	14.04	0.31	0.00	0	2,500.00		
\$ / R	12.50	Put	On 19/03/2018	Foreign Exchange Future	223.73340	0.22373	194.02900	0.19403	223.733	14.25	0.35	0.00	0	26,200.00		
\$ / R	12.57	Put	On 19/03/2018	Foreign Exchange Future	254.82170	0.25482	221.79790	0.22180	254.822	14.39	0.38	0.00	0	3,000.00		
\$ / R	12.70	Put	On 19/03/2018	Foreign Exchange Future	318.60770	0.31861	0.00000	0.00000	318.608	14.65	0.44	11,370,499.36	2,000	2,000.00		
\$ / R	12.82	Put	On 19/03/2018	Foreign Exchange Future	384.53070	0.38453	338.90430	0.33890	384.531	14.91	0.49	0.00	0	10,323.00		
\$ / R	12.94	Put	On 19/03/2018	Foreign Exchange Future	458.05420	0.45805	405.26360	0.40526	458.054	15.22	0.54	0.00	0	5,000.00		
\$ / R	13.00	Put	On 19/03/2018	Foreign Exchange Future	496.95540	0.49696	441.19630	0.44120	496.955	15.38	0.56	0.00	0	100,016.00		
\$ / R	13.20	Call	On 19/03/2018	Foreign Exchange Future	239.21340	0.23921	289.97120	0.28997	239.213	15.90	0.36	0.00	0	1,000.00		
\$ / R	13.20	Put	On 19/03/2018	Foreign Exchange Future	635.91340	0.63591	570.77120	0.57077	635.913	15.90	0.64	0.00	0	1,073.00		
\$ / R	13.21	Put	On 19/03/2018	Foreign Exchange Future	643.20680	0.64321	577.62140	0.57762	643.207	15.93	0.64	0.00	0	5,460.00		
\$ / R	13.22	Put	On 19/03/2018	Foreign Exchange Future	650.53330	0.65053	584.50240	0.58450	650.533	15.96	0.64	0.00	0	15,000.00		
\$ / R	13.25	Put	On 19/03/2018	Foreign Exchange Future	672.68980	0.67269	605.34700	0.60535	672.690	16.03	0.65	0.00	0	45,478.00		
\$ / R	13.32	Put	On 19/03/2018	Foreign Exchange Future	725.41210	0.72541	655.08930	0.65509	725.412	16.22	0.68	0.00	0	7,500.00		
\$ / R	13.35	Call	On 19/03/2018	Foreign Exchange Future	201.72610	0.20173	0.00000	0.00000	201.726	16.30	0.32	8,141,702.96	2,000	2,000.00		
\$ / R	13.38	Put	On 19/03/2018	Foreign Exchange Future	771.68300	0.77168	698.91090	0.69891	771.683	16.38	0.69	0.00	0	2,500.00		
\$ / R	13.40	Put	On 19/03/2018	Foreign Exchange Future	787.31680	0.78732	713.74980	0.71375	787.317	16.43	0.70	0.00	0	7,500.00		
\$ / R	13.50	Put	On 19/03/2018	Foreign Exchange Future	866.70870	0.86671	789.58520	0.78959	866.709	16.68	0.73	0.00	0	17,750.00		
\$ / R	13.50	Call	On 19/03/2018	Foreign Exchange Future	170.00870	0.17001	208.78520	0.20879	170.009	16.68	0.27	0.00	0	35,000.00		
\$ / R	13.52	Put	On 19/03/2018	Foreign Exchange Future	882.82010	0.88282	805.06700	0.80507	882.820	16.73	0.73	0.00	0	7,200.00		
\$ / R	13.60	Put	On 19/03/2018	Foreign Exchange Future	948.16070	0.94816	867.73450	0.86773	948.161	16.92	0.75	0.00	0	200,389.00		
\$ / R	13.66	Call	On 19/03/2018	Foreign Exchange Future	141.34800	0.14135	174.81460	0.17481	141.348	17.06	0.23	0.00	0	10,000.00		
\$ / R	13.70	Call	On 19/03/2018	Foreign Exchange Future	134.99810	0.13500	167.18150	0.16718	134.998	17.15	0.22	0.00	0	25,150.00		
\$ / R	13.72	Call	On 19/03/2018	Foreign Exchange Future	131.93770	0.13194	163.49310	0.16349	131.938	17.20	0.22	569,335.91	200	0.00		
\$ / R	13.74	Put	On 19/03/2018	Foreign Exchange Future	1,065.64840	1.06565	980.68590	0.98069	1,065.648	17.25	0.78	0.00	0	20,880.00		
\$ / R	13.76	Call	On 19/03/2018	Foreign Exchange Future	126.03030	0.12603	156.36230	0.15636	126.030	17.30	0.21	0.00	0	4,000.00		
\$ / R	13.79	Call	On 19/03/2018	Foreign Exchange Future	121.78500	0.12178	151.22680	0.15123	121.785	17.37	0.21	0.00	0	2,000.00		

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\$ / R	On 19/03/2018	Foreign Exchange Future	13.84	Put	1,151.74020	1.15174	1,063.84860	1.06385	1,151.740	17.49	0.80	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	1,212.96170	1.21296	1,123.16320	1.12316	1,212.962	17.65	0.82	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Put	1,230.58660	1.23059	1,140.26420	1.14026	1,230.587	17.70	0.82	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Call	103.88660	0.10389	129.46420	0.12946	103.887	17.70	0.18	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.95	Put	1,248.26840	1.24827	1,157.43350	1.15743	1,248.268	17.75	0.83	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.98	Put	1,274.89680	1.27490	1,183.30960	1.18331	1,274.897	17.82	0.83	0.00	0	200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	96.01530	0.09602	119.83680	0.11984	96.015	17.87	0.17	0.00	0	11,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.02	Call	93.88630	0.09389	117.22710	0.11723	93.886	17.92	0.16	0.00	0	55.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05	Put	1,337.48970	1.33749	1,244.22400	1.24422	1,337.490	17.99	0.84	0.00	0	500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.07	Call	88.78620	0.08879	110.96200	0.11096	88.786	18.04	0.16	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.12	Call	83.59810	0.08360	105.05180	0.10505	83.598	18.13	0.15	0.00	0	4,951.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.16	Put	1,435.89780	1.43590	1,341.36640	1.34137	1,435.898	18.17	0.86	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	1,453.78100	1.45378	1,359.20120	1.35920	1,453.781	18.19	0.86	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Call	75.01590	0.07502	96.28590	0.09629	75.016	18.21	0.13	0.00	0	73.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.22	Put	1,489.70410	1.48970	1,394.62180	1.39462	1,489.704	18.23	0.87	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.42	Call	55.49000	0.05549	72.15990	0.07216	55.490	18.43	0.10	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.44	Call	53.97750	0.05398	70.27320	0.07027	53.978	18.45	0.10	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	53.23550	0.05324	69.34670	0.06935	53.236	18.46	0.10	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	1,737.06480	1.73706	1,636.55560	1.63656	1,737.065	18.50	0.90	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Call	49.67030	0.04967	64.88520	0.06489	49.670	18.51	0.09	0.00	0	10,490.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	1,746.37030	1.74637	1,645.68520	1.64569	1,746.370	18.51	0.91	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	1,765.00870	1.76501	1,663.97830	1.66398	1,765.009	18.53	0.91	0.00	0	850.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.54	Call	46.98400	0.04698	61.51270	0.06151	46.984	18.55	0.09	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.57	Call	45.06050	0.04506	59.09310	0.05909	45.061	18.58	0.09	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.60	Call	43.21370	0.04321	56.76390	0.05676	43.214	18.61	0.08	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	35.02070	0.03502	46.36820	0.04637	35.021	18.77	0.07	0.00	0	25,047.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	29.99230	0.02999	39.93150	0.03993	29.992	18.88	0.06	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	28.34420	0.02834	37.81150	0.03781	28.344	18.92	0.06	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	27.94610	0.02795	37.29850	0.03730	27.946	18.93	0.06	0.00	0	18,718.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.95	Call	26.40810	0.02641	35.31370	0.03531	26.408	18.97	0.05	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	24.60180	0.02460	32.97690	0.03298	24.602	19.02	0.05	0.00	0	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	21.04450	0.02104	28.35080	0.02835	21.044	19.13	0.04	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	16.99950	0.01700	23.05070	0.02305	17.000	19.28	0.04	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	14.11960	0.01412	17.47180	0.01747	14.120	19.80	0.03	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	13.83930	0.01384	16.52790	0.01653	13.839	19.96	0.03	15,129,240.00	40,000	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	13.37740	0.01338	15.98960	0.01599	13.377	20.23	0.03	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	12.66110	0.01266	15.17200	0.01517	12.661	20.70	0.03	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	11.17590	0.01118	13.48190	0.01348	11.176	21.91	0.02	0.00	0	13,176.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	10.57310	0.01057	12.79940	0.01280	10.573	22.54	0.02	0.00	0	225,000.00
\$ / R	On 29/03/2018	Any day expiry			12.82230	12.82230	12.93850	12.93850		14.90	0.00	0.00	0	1,199.00
\$ / R	On 24/04/2018	Any day expiry			12.87190	12.87190	12.98910	12.98910		15.03	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			12.87380	12.87380	12.99100	12.99100		15.03	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	2,191.25690	2.19126	2,085.83140	2.08583	2,191.257	19.33	0.90	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	29.98470	0.02998	36.72990	0.03673	29.985	20.38	0.05	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			12.88330	12.88330	13.00070	13.00070	15.00	0.00	0	110.00
\$ / R	13.80	Put	On 30/04/2018	Any day expiry	1,122.16740	1.12217	1,040.27770	1.04028	1,122.167	17.13	0.73	0.00	0	1,000.00
\$ / R	15.23	Call	On 30/04/2018	Any day expiry	57.48290	0.05748	67.07000	0.06707	57.483	19.64	0.09	0.00	0	500.00
\$ / R	15.66	Call	On 30/04/2018	Any day expiry	37.91690	0.03792	45.80050	0.04580	37.917	20.11	0.06	0.00	0	500.00
\$ / R			On 09/05/2018	Any day expiry	12.90040	12.90040	13.01820	13.01820		15.11	0.00	0.00	0	0.00
\$ / R	12.74	Put	On 09/05/2018	Any day expiry	392.94410	0.39294	354.65900	0.35466	392.944	14.81	0.43	0.00	0	1,880.00
\$ / R	13.86	Put	On 09/05/2018	Any day expiry	1,172.31890	1.17232	1,089.50420	1.08950	1,172.319	17.20	0.73	0.00	0	1,880.00
\$ / R	15.63	Call	On 09/05/2018	Any day expiry	46.03890	0.04604	54.79130	0.05479	46.039	20.01	0.07	0.00	0	1,880.00
\$ / R			On 11/05/2018	Any day expiry	12.90420	12.90420	13.02210	13.02210		15.13	0.00	0.00	0	70.00
\$ / R			On 14/05/2018	Any day expiry	12.91000	12.91000	13.02800	13.02800		15.10	0.00	0.00	0	0.00
\$ / R	12.75	Put	On 14/05/2018	Any day expiry	401.94630	0.40195	363.21420	0.36321	401.946	14.81	0.43	0.00	0	11,000.00
\$ / R	14.50	Put	On 14/05/2018	Any day expiry	1,720.59030	1.72059	1,624.46640	1.62447	1,720.590	18.35	0.83	0.00	0	11,000.00
\$ / R	15.76	Call	On 14/05/2018	Any day expiry	42.77180	0.04277	52.07810	0.05208	42.772	19.93	0.06	0.00	0	11,000.00
\$ / R			On 15/05/2018	Any day expiry	12.91190	12.91190	13.02990	13.02990		15.11	0.00	0.00	0	0.00
\$ / R			On 31/05/2018	Any day expiry	12.94230	12.94230	13.06100	13.06100		15.21	0.00	0.00	0	181.00
\$ / R	13.80	Put	On 31/05/2018	Any day expiry	1,125.63900	1.12564	1,046.69450	1.04669	1,125.639	16.96	0.70	0.00	0	1,000.00
\$ / R	15.43	Call	On 31/05/2018	Any day expiry	76.93010	0.07693	87.35030	0.08735	76.930	19.67	0.10	0.00	0	500.00
\$ / R	15.89	Call	On 31/05/2018	Any day expiry	51.20780	0.05121	58.71880	0.05872	51.208	20.02	0.07	0.00	0	500.00
\$ / R			On 18/06/2018	Foreign Exchange Future	12.97660	12.97660	13.09600	13.09600		15.19	0.00	8,927,900.80	688	173,427.00
\$ / R	11.00	Put	On 18/06/2018	Foreign Exchange Future	28.40940	0.02841	28.02450	0.02802	28.409	14.68	0.05	0.00	0	750.00
\$ / R	11.50	Put	On 18/06/2018	Foreign Exchange Future	54.79280	0.05479	59.25600	0.05926	54.793	13.44	0.09	0.00	0	66.00
\$ / R	12.00	Put	On 18/06/2018	Foreign Exchange Future	137.85920	0.13786	130.70390	0.13070	137.859	13.58	0.19	0.00	0	20,000.00
\$ / R	12.12	Put	On 18/06/2018	Foreign Exchange Future	170.86730	0.17087	160.12900	0.16013	170.867	13.75	0.23	0.00	0	372.00
\$ / R	12.25	Put	On 18/06/2018	Foreign Exchange Future	211.94480	0.21194	196.71670	0.19672	211.945	13.94	0.26	8,265,675.96	2,415	104,895.00
\$ / R	12.30	Put	On 18/06/2018	Foreign Exchange Future	229.24510	0.22925	212.13350	0.21213	229.245	14.01	0.28	0.00	0	24,500.00
\$ / R	12.40	Put	On 18/06/2018	Foreign Exchange Future	267.50970	0.26751	245.25550	0.24526	267.510	14.19	0.31	0.00	0	12,603.00
\$ / R	12.50	Put	On 18/06/2018	Foreign Exchange Future	309.23100	0.30923	282.39360	0.28239	309.231	14.37	0.34	0.00	0	114,600.00
\$ / R	12.75	Put	On 18/06/2018	Foreign Exchange Future	428.30580	0.42831	391.67580	0.39168	428.306	14.82	0.41	0.00	0	66.00
\$ / R	12.96	Put	On 18/06/2018	Foreign Exchange Future	543.88450	0.54388	498.66310	0.49866	543.884	15.20	0.47	0.00	0	2,700.00
\$ / R	13.00	Put	On 18/06/2018	Foreign Exchange Future	567.61970	0.56762	520.54890	0.52055	567.620	15.28	0.49	0.00	0	30,358.00
\$ / R	13.05	Put	On 18/06/2018	Foreign Exchange Future	597.94130	0.59794	548.56040	0.54856	597.941	15.38	0.50	0.00	0	1,250.00
\$ / R	13.17	Put	On 18/06/2018	Foreign Exchange Future	673.54320	0.67354	619.08060	0.61908	673.543	15.62	0.53	0.00	0	965.00
\$ / R	13.20	Put	On 18/06/2018	Foreign Exchange Future	693.04910	0.69305	637.40240	0.63740	693.049	15.67	0.54	0.00	0	372.00
\$ / R	13.22	Put	On 18/06/2018	Foreign Exchange Future	706.17920	0.70618	649.75120	0.64975	706.179	15.71	0.55	0.00	0	15,000.00
\$ / R	13.30	Put	On 18/06/2018	Foreign Exchange Future	759.72250	0.75972	700.19390	0.70019	759.723	15.87	0.57	0.00	0	25,550.00
\$ / R	13.46	Put	On 18/06/2018	Foreign Exchange Future	871.41280	0.87141	805.90740	0.80591	871.413	16.18	0.60	0.00	0	5,183.00
\$ / R	13.48	Put	On 18/06/2018	Foreign Exchange Future	885.78300	0.88578	819.55240	0.81955	885.783	16.22	0.61	0.00	0	7,420.00
\$ / R	13.50	Put	On 18/06/2018	Foreign Exchange Future	900.24000	0.90024	833.28950	0.83329	900.240	16.26	0.61	0.00	0	114,600.00
\$ / R	13.64	Put	On 18/06/2018	Foreign Exchange Future	1,003.81340	1.00381	931.93720	0.93194	1,003.813	16.54	0.64	0.00	0	70,530.00
\$ / R	13.75	Put	On 18/06/2018	Foreign Exchange Future	1,087.97840	1.08798	1,012.33220	1.01233	1,087.978	16.76	0.67	42,133,170.71	4,830	104,895.00
\$ / R	13.80	Put	On 18/06/2018	Foreign Exchange Future	1,126.96060	1.12696	1,049.71640	1.04972	1,126.961	16.86	0.68	0.00	0	500.00
\$ / R	13.81	Put	On 18/06/2018	Foreign Exchange Future	1,134.80640	1.13481	1,057.24670	1.05725	1,134.806	16.88	0.68	0.00	0	40,000.00
\$ / R	13.83	Put	On 18/06/2018	Foreign Exchange Future	1,150.55570	1.15056	1,072.36980	1.07237	1,150.556	16.92	0.68	0.00	0	300.00
\$ / R	13.84	Put	On 18/06/2018	Foreign Exchange Future	1,158.45560	1.15846	1,079.95890	1.07996	1,158.456	16.94	0.69	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 18/06/2018	Foreign Exchange Future	13.90	Put	1,206.19390	1.20619	1,125.86980	1.12587	1,206.194	17.06	0.70	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,287.01940	1.28702	1,203.77870	1.20378	1,287.019	17.26	0.71	0.00	0	6,130.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	1,369.32080	1.36932	1,283.32060	1.28332	1,369.321	17.46	0.73	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	1,495.28540	1.49529	1,405.44570	1.40545	1,495.285	17.76	0.75	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	180.27380	0.18027	205.65780	0.20566	180.274	18.17	0.21	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	158.00950	0.15801	179.90090	0.17990	158.010	18.44	0.18	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	146.95310	0.14695	167.07480	0.16707	146.953	18.58	0.17	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	118.60420	0.11860	134.10510	0.13411	118.604	19.03	0.14	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	116.12230	0.11612	131.21430	0.13121	116.122	19.07	0.14	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	109.78880	0.10979	123.83300	0.12383	109.789	19.19	0.13	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	103.84390	0.10384	116.89900	0.11690	103.844	19.31	0.13	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	94.94850	0.09495	106.52170	0.10652	94.949	19.50	0.12	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	90.52240	0.09052	101.35650	0.10136	90.522	19.60	0.11	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	88.69940	0.08870	99.22750	0.09923	88.699	19.65	0.11	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	74.26950	0.07427	82.28630	0.08229	74.269	20.01	0.09	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	58.12750	0.05813	62.41400	0.06241	58.128	20.53	0.07	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	50.48460	0.05048	53.08190	0.05308	50.485	20.84	0.06	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	49.53680	0.04954	51.92950	0.05193	49.537	20.88	0.06	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	47.11310	0.04711	48.98900	0.04899	47.113	20.99	0.06	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	46.24030	0.04624	47.93230	0.04793	46.240	21.03	0.06	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	42.67750	0.04268	43.63400	0.04363	42.678	21.22	0.06	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	35.41840	0.03542	35.98880	0.03599	35.418	21.50	0.05	1,461,247.79	2,415	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	32.83860	0.03284	34.01610	0.03402	32.839	21.50	0.04	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	26.87190	0.02687	28.12470	0.02812	26.872	21.50	0.04	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.28	Call	25.11860	0.02512	26.26620	0.02627	25.119	21.50	0.03	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	22.79810	0.02280	23.80850	0.02381	22.798	21.50	0.03	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			12.99720	12.99720	13.11730	13.11730		15.30	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,129.22560	1.12923	1,052.88880	1.05289	1,129.226	16.84	0.67	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	94.55410	0.09455	105.54510	0.10555	94.554	19.72	0.11	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	70.70180	0.07070	77.24980	0.07725	70.702	20.46	0.09	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			13.00280	13.00280	13.12310	13.12310		15.28	0.00	0.00	0	100.00
\$ / R	On 20/07/2018	Any day expiry			13.03610	13.03610	13.15780	13.15780		15.38	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			13.04350	13.04350	13.16550	13.16550		15.37	0.00	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.19	Put	1,440.75550	1.44076	1,355.16610	1.35517	1,440.755	17.45	0.71	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	1,656.54180	1.65654	1,566.48190	1.56648	1,656.542	17.89	0.75	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.72	Call	112.93980	0.11294	124.87040	0.12487	112.940	19.66	0.12	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	100.76690	0.10077	110.01200	0.11001	100.767	20.04	0.11	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			13.04530	13.04530	13.16750	13.16750		15.38	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			13.05640	13.05640	13.17900	13.17900		15.37	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,132.52900	1.13253	1,058.08500	1.05808	1,132.529	16.70	0.64	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	114.22630	0.11423	125.18540	0.12519	114.226	19.79	0.12	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	89.99390	0.08999	96.67780	0.09668	89.994	20.67	0.10	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			13.06940	13.06940	13.19250	13.19250		15.36	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	269.80550	0.26981	250.73700	0.25074	269.805	14.13	0.28	0.00	0	1,880.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,178.61960	1.17862	1,102.86560	1.10287	1,178.620	16.78	0.65	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	102.63610	0.10264	109.89370	0.10989	102.636	20.39	0.11	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			13.08050	13.08050	13.20410	13.20410		15.35	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			13.11380	13.11380	13.23890	13.23890		15.43	0.00	0.00	0	1,336.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,135.19240	1.13519	1,062.52310	1.06252	1,135.192	16.59	0.62	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	131.34180	0.13134	141.78740	0.14179	131.342	19.95	0.13	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	106.32060	0.10632	112.27800	0.11228	106.321	20.88	0.10	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.14520	13.14520	13.27170	13.27170		15.46	0.00	262,904.00	20	4,897.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	42.13870	0.04214	36.59150	0.03659	42.139	13.81	0.06	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	132.38120	0.13238	126.12940	0.12613	132.381	13.64	0.16	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	411.03430	0.41103	379.84710	0.37985	411.034	14.55	0.35	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	429.83520	0.42984	397.27130	0.39727	429.835	14.62	0.36	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	530.39670	0.53040	490.79960	0.49080	530.397	14.95	0.40	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	761.72520	0.76173	708.25240	0.70825	761.725	15.62	0.50	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.36	Put	831.54630	0.83155	774.37760	0.77438	831.546	15.80	0.52	0.00	0	2,179.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	522.74560	0.52275	582.69300	0.58269	522.746	16.26	0.42	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	150.60950	0.15061	165.53970	0.16554	150.610	19.59	0.14	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	146.24310	0.14624	160.45700	0.16046	146.243	19.71	0.14	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.08	Call	143.82980	0.14383	157.64870	0.15765	143.830	19.78	0.14	0.00	0	2,179.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	140.31640	0.14032	153.55950	0.15356	140.316	19.89	0.13	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	132.07350	0.13207	143.95420	0.14395	132.074	20.15	0.13	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	17.02	Call	100.83330	0.10083	107.54470	0.10754	100.833	21.41	0.10	690,342.26	545	0.00
\$ / R	On 28/09/2018	Any day expiry			13.16550	13.16550	13.29240	13.29240		15.47	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,136.63790	1.13664	1,066.28510	1.06629	1,136.638	16.49	0.60	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	145.43720	0.14544	157.47950	0.15748	145.437	20.03	0.13	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	118.93500	0.11893	126.42470	0.12642	118.935	20.99	0.11	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			13.21470	13.21470	13.34270	13.34270		15.52	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			13.22190	13.22190	13.35010	13.35010		15.50	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			13.22560	13.22560	13.35380	13.35380		15.58	0.00	0.00	0	0.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,139.05020	1.13905	1,070.64380	1.07064	1,139.050	16.39	0.58	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	162.23900	0.16224	176.10900	0.17611	162.239	20.10	0.14	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	134.85290	0.13485	144.65120	0.14465	134.853	21.00	0.12	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			13.23470	13.23470	13.36320	13.36320		15.57	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	186.39160	0.18639	174.19640	0.17420	186.392	13.78	0.19	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,181.69360	1.18169	1,111.81680	1.11182	1,181.694	16.46	0.59	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	148.62570	0.14863	160.16020	0.16016	148.626	20.62	0.13	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			13.24930	13.24930	13.37800	13.37800		15.56	0.00	0.00	0	70.00
\$ / R	On 30/11/2018	Any day expiry			13.28020	13.28020	13.40970	13.40970		15.55	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,141.02890	1.14103	1,074.17000	1.07417	1,141.029	16.32	0.56	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	178.13580	0.17814	189.64840	0.18965	178.136	20.31	0.14	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	145.89100	0.14589	155.36620	0.15537	145.891	21.19	0.12	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			13.30020	13.30020	13.43020	13.43020		15.60	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,039.25890	1.03926	976.78420	0.97678	1,039.259	16.08	0.53	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	270.10800	0.27011	296.56490	0.29656	270.108	18.71	0.21	0.00	0	20,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R			On 14/12/2018	Foreign Exchange Future			13.30570	13.30570				0.00	0	0.00
\$ / R	12.96	Put	On 14/12/2018	Foreign Exchange Future	621.85580	0.62186	579.15320	0.57915	621.856	15.08	0.40	0.00	0	23,443.00
\$ / R	17.24	Call	On 14/12/2018	Foreign Exchange Future	161.73520	0.16174	169.70790	0.16971	161.735	21.02	0.13	0.00	0	23,443.00
\$ / R			On 31/12/2018	Any day expiry	13.33760	13.33760	13.46910	13.46910		15.70	0.00	0.00	0	0.00
\$ / R	13.80	Put	On 31/12/2018	Any day expiry	1,144.90700	1.14491	1,079.82130	1.07982	1,144.907	16.31	0.55	0.00	0	1,000.00
\$ / R	16.93	Call	On 31/12/2018	Any day expiry	194.91630	0.19492	208.48140	0.20848	194.916	20.50	0.15	0.00	0	500.00
\$ / R	17.58	Call	On 31/12/2018	Any day expiry	153.54380	0.15354	168.94010	0.16894	153.544	21.16	0.12	0.00	0	500.00
\$ / R			On 13/02/2019	Any day expiry	13.42370	13.42370	13.55870	13.55870		16.00	0.00	0.00	0	70.00
\$ / R			On 18/03/2019	Foreign Exchange Future	13.48820	13.48820	13.62590	13.62590		16.14	0.00	0.00	0	1,098.00
\$ / R			On 14/06/2019	Foreign Exchange Future	13.66040	13.66040	13.80510	13.80510		16.49	0.00	0.00	0	0.00
\$ / R			On 13/12/2019	Foreign Exchange Future	14.01640	14.01640	14.17560	14.17560		16.80	0.00	0.00	0	0.00
\$ / R	20.00	Call	On 13/12/2019	Foreign Exchange Future	303.54540	0.30355	337.51080	0.33751	303.545	21.64	0.16	0.00	0	2,000.00
\$ / R			On 12/06/2020	Foreign Exchange Future	14.41810	14.41810	14.59650	14.59650		17.40	0.00	0.00	0	0.00
\$ / R			On 28/07/2020	Any day expiry	14.52030	14.52030	14.70360	14.70360		17.52	0.00	0.00	0	84,000.00
\$ / R			On 14/09/2020	Foreign Exchange Future	14.62690	14.62690	14.81540	14.81540		17.60	0.00	0.00	0	0.00
\$ / R MAXI			On 19/03/2018	Foreign Exchange Future	12.80330	12.80330	12.91920	12.91920		14.85	0.00	256,066.00	20	439.00
\$ / R MAXI			On 18/06/2018	Foreign Exchange Future	12.97660	12.97660	13.09600	13.09600		15.19	0.00	0.00	0	86.00
\$ / R MAXI			On 17/09/2018	Foreign Exchange Future	13.14520	13.14520	13.27170	13.27170		15.46	0.00	0.00	0	0.00
\$ / R MAXI			On 14/12/2018	Foreign Exchange Future	13.30570	13.30570	13.43580	13.43580		15.60	0.00	0.00	0	0.00
\$ / R MAXI			On 14/06/2019	Foreign Exchange Future	13.66040	13.66040	13.80510	13.80510		16.49	0.00	0.00	0	0.00
£ / R			On 31/01/2018	Any day expiry	17.08190	17.08190	17.18310	17.18310		15.20	0.00	0.00	0	10.00
£ / R			On 01/03/2018	Any day expiry	17.17140	17.17140	17.27400	17.27400		15.68	0.00	0.00	0	17.00
£ / R			On 15/03/2018	Any day expiry	17.21400	17.21400	17.31720	17.31720		15.81	0.00	0.00	0	38.00
£ / R			On 19/03/2018	Foreign Exchange Future	17.22620	17.22620	17.32970	17.32970		15.84	0.00	34,521,304.80	2,004	208,988.00
£ / R	17.00	Put	On 19/03/2018	Foreign Exchange Future	421.82780	0.42183	394.09230	0.39409	421.828	15.64	0.42	0.00	0	500.00
£ / R	19.00	Call	On 19/03/2018	Foreign Exchange Future	112.49230	0.11249	134.35910	0.13436	112.492	18.14	0.15	0.00	0	1,500.00
£ / R	20.14	Call	On 19/03/2018	Foreign Exchange Future	34.13270	0.03413	41.93000	0.04193	34.133	18.94	0.05	0.00	0	500.00
£ / R			On 18/06/2018	Foreign Exchange Future	17.51790	17.51790	17.62640	17.62640		16.28	0.00	17,517,900.00	1,000	7,360.00
£ / R	17.50	Put	On 18/06/2018	Foreign Exchange Future	789.41810	0.78942	754.65070	0.75465	789.418	16.28	0.47	0.00	0	500.00
£ / R	20.40	Call	On 18/06/2018	Foreign Exchange Future	158.14600	0.15815	174.64750	0.17465	158.146	18.97	0.14	0.00	0	500.00
£ / R			On 17/09/2018	Foreign Exchange Future	17.80600	17.80600	17.92480	17.92480		16.24	0.00	0.00	0	4,164.00
£ / R			On 14/06/2019	Foreign Exchange Future	18.70160	18.70160	18.84770	18.84770		16.25	0.00	0.00	0	0.00
¥ / R			On 19/03/2018	Foreign Exchange Future	0.11376	0.11376	0.11516	0.11516		17.11	0.00	0.00	0	195.00
¥ / R			On 18/06/2018	Foreign Exchange Future	0.11592	0.11592	0.11736	0.11736		17.32	0.00	0.00	0	0.00
¥ / R			On 17/09/2018	Foreign Exchange Future	0.11812	0.11812	0.11964	0.11964			0.00	0.00	0	0.00
¥ / R			On 14/06/2019	Foreign Exchange Future	0.12844	0.12844	0.13031	0.13031		23.52	0.00	0.00	0	0.00
€ / R			On 27/12/2017	Any day expiry	15.00050	15.00050	15.07030	15.07030		12.36	0.00	0.00	0	800.00
€ / R			On 30/01/2018	Any day expiry	15.11270	15.11270	15.19480	15.19480		13.39	0.00	0.00	0	0.00
€ / R			On 31/01/2018	Any day expiry	15.12730	15.12730	15.20950	15.20950		13.57	0.00	39,924,428.60	2,617	151,647.00
€ / R	15.80	Put	On 31/01/2018	Any day expiry	764.23580	0.76424	707.49590	0.70750	764.236	15.40	0.79	0.00	0	193,000.00

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 31/01/2018	Any day expiry	16.50	Call	21.98370		0.02198		32.98250	0.03298	21.984	16.34	0.06	0.00	0	15,150.00
€ / R	On 15/02/2018	Any day expiry			15.17480		15.17480		15.25750	15.25750		13.64	0.00	0.00	0	44.00
€ / R	On 28/02/2018	Any day expiry			15.21580		15.21580		15.29880	15.29880		13.91	0.00	97,676,335.50	6,361	96,361.00
€ / R	On 28/02/2018	Any day expiry	16.41	Put	1,281.85160		1.28185	1,218.79790	1.21880	1.21880	1,281.852	16.53	0.84	0.00	0	114,748.00
€ / R	On 15/03/2018	Any day expiry			15.26270		15.26270		15.34610	15.34610		14.22	0.00	0.00	0	63.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.27520		15.27520		15.35890	15.35890		14.21	0.00	178,429,611.20	11,681	233,324.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	312.39790		0.31240	290.30470	0.29030	0.29030	312.398	13.91	0.40	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	336.48400		0.33648	313.09130	0.31309	0.31309	336.484	13.98	0.42	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.39	Put	1,253.26670		1.25327	1,194.34620	1.19435	1.19435	1,253.267	16.52	0.79	0.00	0	174,600.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	123.67400		0.12367	146.25740	0.14626	0.14626	123.674	16.73	0.19	0.00	0	643.00
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	71.85190		0.07185	87.74220	0.08774	0.08774	71.852	17.48	0.12	0.00	0	620.00
€ / R	On 29/03/2018	Any day expiry			15.30800		15.30800		15.39220	15.39220		14.30	0.00	0.00	0	3.00
€ / R	On 18/06/2018	Foreign Exchange Future			15.57580		15.57580		15.66280	15.66280		14.46	0.00	0.00	0	8,115.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	57.33410		0.05733	59.98740	0.05999	0.05999	57.334	13.28	0.08	4,579,158.01	3,512	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	71.11390		0.07111	75.01240	0.07501	0.07501	71.114	12.72	0.10	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	458.18010		0.45818	434.76150	0.43476	0.43476	458.180	14.07	0.40	39,798,627.89	7,024	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,223.55280		1.22355	1,175.22710	1.17523	1.17523	1,223.553	15.83	0.67	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	89.32390		0.08932	101.62610	0.10163	0.10163	89.324	18.65	0.10	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	13.85610		0.01386	17.72630	0.01773	0.01773	13.856	18.53	0.02	1,070,240.56	3,512	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.87950		15.87950		15.97470	15.97470		14.62	0.00	0.00	0	5,392.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	155.33210		0.15533	153.70790	0.15371	0.15371	155.332	13.18	0.16	10,763,955.31	4,312	161,971.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	782.34270		0.78234	749.94890	0.74995	0.74995	782.343	14.62	0.47	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.00	Put	872.70160		0.87270	837.33380	0.83733	0.83733	872.702	14.81	0.50	68,652,543.49	8,624	37,204.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	156.09080		0.15609	167.45680	0.16746	0.16746	156.091	19.63	0.13	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	21.63	Call	70.59150		0.07059	79.79350	0.07979	0.07979	70.591	21.69	0.06	4,091,251.17	4,312	37,204.00
€ / R	On 14/12/2018	Foreign Exchange Future			16.17650		16.17650		16.27610	16.27610		14.75	0.00	0.00	0	1,928.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.83410		16.83410		16.95260	16.95260		15.61	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			95.18000		95.18000		95.90000	95.90000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			92.19000		92.19000		92.92000	92.92000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			90.94000		90.94000		91.67000	91.67000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			93.08000		93.08000		93.80000	93.80000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			96.84000		96.84000		97.55000	97.55000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			95.41000		95.41000		96.13000	96.13000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			97.45000		97.45000		98.19000	98.19000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			101.14000		101.14000		101.88000	101.88000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			101.48000		101.48000		102.23000	102.23000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			96.73000		96.73000		97.53000	97.53000			0.00	0.00	0	0.00
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			99.72000		99.72000		99.72000	99.72000			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.89000		99.89000		99.91000	99.91000			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			100.04000		100.04000		100.09000	100.09000			0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap			100.51000		100.51000		100.59000	100.59000			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 22/03/2019	Interest Rate Swap		99.54000	99.54000		99.65000	99.65000			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		98.58000	98.58000		98.59000	98.59000			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		98.51000	98.51000		98.56000	98.56000			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		98.89000	98.89000		98.97000	98.97000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		99.28000	99.28000		99.39000	99.39000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap		99.67000	99.67000		99.82000	99.82000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap		100.08000	100.08000		100.25000	100.25000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap		101.05000	101.05000		101.23000	101.23000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap		98.82000	98.82000		99.03000	99.03000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		96.23000	96.23000		96.62000	96.62000			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		95.46000	95.46000		95.89000	95.89000			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		94.67000	94.67000		95.13000	95.13000			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		94.85000	94.85000		95.34000	95.34000			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		97.05000	97.05000		97.56000	97.56000			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap		97.19000	97.19000		97.72000	97.72000			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap		98.37000	98.37000		98.93000	98.93000			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap		100.57000	100.57000		101.14000	101.14000			0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap		101.81000	101.81000		102.40000	102.40000			0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap		96.95000	96.95000		97.57000	97.57000			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future		566.61200	566.61200		565.70200	565.70200			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future		577.20100	577.20100		576.27000	576.27000			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future		653.64500	653.64500		652.65900	652.65900			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future		665.86000	665.86000		664.85100	664.85100			0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future		590.50600	590.50600		591.81500	591.81500			0.00	141,721,440.00	24	780.00
ALBI	On 03/05/2018	Index Future		601.54100	601.54100		602.87100	602.87100			0.00	0.00	0	0.00
AU\$ / R	On 27/12/2017	Any day expiry		9.70220	9.70220		9.76530	9.76530		11.55	0.00	0.00	0	0.00
AU\$ / R	On 15/01/2018	Any day expiry		9.72860	9.72860		9.79490	9.79490		12.74	0.00	0.00	0	5.00
AU\$ / R	On 28/02/2018	Any day expiry		9.79470	9.79470		9.86100	9.86100		13.54	0.00	0.00	0	46.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future		9.82140	9.82140		9.88790	9.88790		13.58	0.00	76,272,992.40	7,766	17,243.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future		9.95330	9.95330		10.02140	10.02140		13.98	0.00	89,579.70	9	5,012.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future		10.08290	10.08290		10.15580	10.15580		13.93	0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future		10.20630	10.20630		10.27920	10.27920		14.00	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future		10.47760	10.47760		10.56160	10.56160		13.72	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future		9.97820	9.97820		10.03590	10.03590		13.86	0.00	0.00	0	250.00
CAD/ R	On 18/06/2018	Foreign Exchange Future		10.12340	10.12340		10.18390	10.18390		15.20	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
CHF / R	On 19/03/2018	Foreign Exchange Future	13.08580	13.08580	13.18850	13.18850				14.10	0.00	0.00	0	1,215.00
CHF / R	On 18/06/2018	Foreign Exchange Future	13.35900	13.35900	13.46630	13.46630				14.18	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.63440	13.63440	13.74930	13.74930					0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.76220	14.76220	14.90890	14.90890				15.07	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	1.93690	1.93690	1.94600	1.94600				14.73	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.95240	1.95240	1.96160	1.96160				14.89	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.96710	1.96710	1.97730	1.97730					0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.01360	2.01360	2.02680	2.02680				15.52	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future	2.05900	2.05900	2.07050	2.07050				15.45	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.10050	2.10050	2.11250	2.11250				15.98	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.14210	2.14210	2.15520	2.15520					0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.37180	2.37180	2.39120	2.39120				16.40	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	10.75141	78.62771	10.70615	78.90442					0.00	0.00	0	9,466.00
ES33	On 03/05/2018	Bond Future	10.84929	76.30549	10.80254	76.58692					0.00	0.00	0	0.00
ES33	On 02/08/2018	Bond Future	10.94710	77.74391	10.89857	78.03155					0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future	11.02017	81.23466	10.95952	81.65330					0.00	0.00	0	7,957.00
ES42	On 03/05/2018	Bond Future	11.12050	78.49140	11.05778	78.91738					0.00	0.00	0	0.00
ES42	On 02/08/2018	Bond Future	11.21911	79.97088	11.15409	80.40580					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	588.98200	588.98200	590.18900	590.18900					0.00	0.00	0	783.00
GOVI	On 03/05/2018	GOVI	599.98900	599.98900	601.21400	601.21400					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
HK\$/R	On 19/03/2018	Foreign Exchange Future		1.63940	1.63940		1.65520	1.65520		15.04	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future		1.66400	1.66400		1.68020	1.68020		15.02	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.68760	1.68760		1.70480	1.70480			0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.83030	1.83030		1.85280	1.85280		17.03	0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future		129.42612	129.42612		128.81575	128.81575			0.00	0.00	0	1,070.00
I2025	On 03/05/2018	Bond Future		131.85328	131.85328		131.23092	131.23092			0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future		134.31778	134.31778		133.68456	133.68456			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		100.14511	100.14511		99.73280	99.73280			0.00	0.00	0	1,370.00
I2029	On 03/05/2018	Bond Future		101.00507	101.00507		100.58464	100.58464			0.00	0.00	0	0.00
I2029	On 02/08/2018	Bond Future		102.92702	102.92702		102.49939	102.49939			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		103.94645	103.94645		103.79784	103.79784			0.00	0.00	0	5,283.00
I2033	On 03/05/2018	Bond Future		104.80773	104.80773		104.65591	104.65591			0.00	0.00	0	0.00
I2033	On 02/08/2018	Bond Future		106.80206	106.80206		106.64814	106.64814			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		126.07711	126.07711		125.65887	125.65887			0.00	0.00	0	19,692.00
I2038	On 03/05/2018	Bond Future		128.44142	128.44142		128.01488	128.01488			0.00	0.00	0	0.00
I2038	On 02/08/2018	Bond Future		130.83546	130.83546		130.40170	130.40170			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		120.33225	120.33225		120.31381	120.31381			0.00	0.00	0	21,177.00
I2046	On 03/05/2018	Bond Future		120.98923	120.98923		120.96973	120.96973			0.00	0.00	0	0.00
I2046	On 02/08/2018	Bond Future		123.29131	123.29131		123.27250	123.27250			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		126.44832	126.44832		125.32301	125.32301			0.00	0.00	0	24,012.00
I2050	On 03/05/2018	Bond Future		128.81958	128.81958		127.67268	127.67268			0.00	0.00	0	0.00
I2050	On 02/08/2018	Bond Future		129.53772	129.53772		128.37001	128.37001			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		249.12000	249.12000		248.34100	248.34100			0.00	0.00	0	879.00
IGOV	On 03/05/2018	Index Future		253.79200	253.79200		252.99700	252.99700			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

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 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 19/03/2018	Foreign Exchange Future			0.12240	0.12240		0.12330	0.12330				0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.12210	0.12210		0.12290	0.12290				0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future			0.12200	0.12200		0.12230	0.12230				0.00	0.00	0	562.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.11880	0.11880		0.12300	0.12300				0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.53760	1.53760		1.54990	1.54990			15.54	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.56290	1.56290		1.57560	1.57560			15.53	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.58840	1.58840		1.60210	1.60210				0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.67040	1.67040		1.68390	1.68390			14.33	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			8.92630	8.92630		9.01030	9.01030			14.39	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			9.04070	9.04070		9.12640	9.12640			14.80	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			9.15370	9.15370		9.24460	9.24460				0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.89230	9.89230		10.00940	10.00940			15.07	0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.27670	1.27670		1.28600	1.28600				0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.28710	1.28710		1.30060	1.30060				0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.29800	1.29800		1.31740	1.31740				0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.39160	1.39160		1.40420	1.40420				0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.34550	1.34550		1.34140	1.34140				0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.35000	1.35000		1.34590	1.34590				0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.35460	1.35460		1.35060	1.35060				0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.19310	1.19310		1.18880	1.18880				0.00	0.00	0	15.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.20030	1.20030		1.19600	1.19600				0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.20800	1.20800		1.20370	1.20370				0.00	0.00	0	0.00
R186	On 01/02/2018	Bond Future			8.68304	112.41496		8.71133	112.23015			9.21	0.00	458,990,281.68	4,083	98,758.00
R186	On 01/02/2018	Bond Future	7.75	Call	42.82000	0.04282		54.60000	0.05460	42.820	8.62	0.03	0.00	0	1,460.00	
R186	On 01/02/2018	Bond Future	8.50	Call	882.35000	0.88235		859.51000	0.85951	882.350	9.07	0.37	0.00	0	1,460.00	
R186	On 01/02/2018	Bond Future	8.75	Put	1,207.20000	1.20720		1,340.13000	1.34013	1,207.200	9.21	0.44	0.00	0	775.00	
R186	On 01/02/2018	Bond Future	9.00	Put	635.21000	0.63521		727.19000	0.72719	635.210	9.39	0.28	0.00	0	6,200.00	
R186	On 01/02/2018	Bond Future	9.25	Put	303.45000	0.30345		357.85000	0.35785	303.450	9.57	0.16	0.00	0	775.00	
R186	On 01/02/2018	Bond Future	9.65	Put	76.93000	0.07693		97.29000	0.09729	76.930	9.86	0.05	0.00	0	1,950.00	
R186	On 03/05/2018	Bond Future			8.73209	114.51571		8.76173	114.32678			9.55	0.00	22,903,142.00	200	200.00
R186	On 03/05/2018	Bond Future	8.69	Call	2,504.53000	2.50453		2,491.39000	2.49139	2,504.530	9.52	0.50	602,592,808.45	10,640	0.00	
R186	On 03/05/2018	Bond Future	9.19	Call	4,370.21000	4.37021		4,300.24000	4.30024	4,370.210	9.86	0.68	821,828,068.05	10,640	0.00	
R186	On 03/05/2018	Bond Future	9.30	Call	4,841.80000	4.84180		4,761.61000	4.76161	4,841.800	9.93	0.71	0.00	0	1,120.00	

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 03/05/2018	Bond Future	9.72	Put	719.97000	0.71997		796.31000	0.79631	719.970	10.23	0.18	0.00	0	10,640.00	
R186	On 03/05/2018	Bond Future	9.75	Put	689.39000	0.68939		763.45000	0.76345	689.390	10.25	0.17	0.00	0	3,200.00	
R186	On 03/05/2018	Bond Future	10.14	Put	349.53000	0.34953		433.34000	0.43334	349.530	10.25	0.10	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			296.46129	296.46129		295.51194	295.51194				0.00	0.00	0	2,350.00
R197	On 03/05/2018	Bond Future			302.02092	302.02092		301.05253	301.05253				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			235.39142	235.39142		235.35761	235.35761		4.66	0.00	0.00	0	21,519.00	
R202	On 03/05/2018	Bond Future			239.80597	239.80597		239.77020	239.77020		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			8.04782	102.17752		8.09115	102.00174		5.79	0.00	0.00	0	60,572.00	
R2023	On 03/05/2018	Bond Future			8.07579	100.15706		8.12197	99.97740		6.05	0.00	0.00	0	0.00	
R2023	On 03/05/2018	Bond Future	9.19	Put	262.65000	0.26265		310.59000	0.31059	262.650	6.46	0.13	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			9.23094	91.31688		9.19842	91.53587				0.00	9,131,688.00	100	71,608.00
R2030	On 03/05/2018	Bond Future			9.28954	93.02337		9.25595	93.24592				0.00	0.00	0	0.00
R2030	On 02/08/2018	Bond Future			9.34938	90.77133		9.31441	90.99907				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			9.40239	93.98901		9.37010	94.22327		13.17	0.00	9,398,901.00	100	46,184.00	
R2032	On 01/02/2018	Bond Future	9.20	Call	1,063.63000	1.06363		1,160.96000	1.16096	1,063.630	13.13	0.37	0.00	0	7,500.00	
R2032	On 01/02/2018	Bond Future	9.30	Call	1,360.95000	1.36095		1,472.90000	1.47290	1,360.950	13.22	0.44	0.00	0	7,800.00	
R2032	On 01/02/2018	Bond Future	9.40	Call	1,705.65000	1.70565		1,830.49000	1.83049	1,705.650	13.32	0.51	0.00	0	6,800.00	
R2032	On 01/02/2018	Bond Future	9.45	Call	1,894.80000	1.89480		2,025.94000	2.02594	1,894.800	13.37	0.54	0.00	0	750.00	
R2032	On 03/05/2018	Bond Future			9.46036	91.58823		9.42707	91.82629		14.41	0.00	0.00	0	0.00	
R2032	On 02/08/2018	Bond Future			9.51741	93.31478		9.48286	93.55837		13.68	0.00	0.00	0	0.00	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future			9.55874	98.18826		9.51138	98.56717				0.00	19,637,652.00	200	55,143.00
R2035	On 03/05/2018	Bond Future			9.61596	95.52287		9.56719	95.90819				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			9.64690	90.23681		9.59427	90.65762		15.56	0.00	10,828,417.20	120	53,670.00	
R2037	On 01/02/2018	Bond Future	9.88	Call	3,003.26000	3.00326		3,292.40000	3.29240	3,003.260	15.99	0.66	0.00	0	2,000.00	
R2037	On 01/02/2018	Bond Future	10.32	Put	387.14000	0.38714		332.61000	0.33261	387.140	16.48	0.14	0.00	0	2,000.00	
R2037	On 01/02/2018	Bond Future	10.72	Put	111.38000	0.11138		99.70000	0.09970	111.380	16.68	0.05	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
R2037	On 03/05/2018	Bond Future			9.70716		91.92318		9.65298	92.35123		16.33	0.00	0.00	0	0.00
R2037	On 02/08/2018	Bond Future			9.76859		89.39997		9.71255	89.83715		16.26	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			7.12540		101.74565		7.14372	101.73033		0.94	0.00	0.00	0	30,645.00
R204	On 03/05/2018	Bond Future			6.95140		103.64702		6.97838	103.63076		0.73	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			9.74226		93.46808		9.68461	93.96070		16.28	0.00	0.00	0	28,354.00
R2040	On 03/05/2018	Bond Future			9.80326		95.21478		9.74391	95.71606		17.08	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future	9.00	Call	1,330.91000		1.33091	1,499.82000	1.49982	1,330.910	1,330.910	16.41	0.25	0.00	0	1,500.00
R2040	On 03/05/2018	Bond Future	10.00	Call	4,828.14000		4.82814	5,107.49000	5.10749	4,828.140	4,828.140	17.36	0.59	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			9.86545		92.50326		9.80411	93.01503		17.03	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			9.78665		90.43392		9.73402	90.88805		17.10	0.00	0.00	0	22,082.00
R2044	On 03/05/2018	Bond Future			9.84619		92.12397		9.79205	92.58602		17.95	0.00	0.00	0	0.00
R2044	On 02/08/2018	Bond Future			9.90682		89.47941		9.85090	89.95114		17.92	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			9.73687		94.27829		9.68936	94.70132		16.90	0.00	0.00	0	94,443.00
R2048	On 03/05/2018	Bond Future			9.79054		91.60317		9.74172	92.03348		18.61	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			7.44541		100.08668		7.50360	99.98363		2.13	0.00	0.00	0	45,501.00
R207	On 03/05/2018	Bond Future			7.43634		101.95704		7.50416	101.85144		2.03	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			7.71114		99.73903		7.76984	99.58049		3.61	0.00	0.00	0	35,491.00
R208	On 03/05/2018	Bond Future			7.72547		98.20157		7.79005	98.03943		3.64	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			9.48932		74.41107		9.44152	74.73486		15.63	0.00	7,441,107.00	100	145,964.00
R209	On 01/02/2018	Bond Future	9.32	Call	1,075.90000		1.07590	1,229.25000	1.22925	1,075.900	1,075.900	15.46	0.40	0.00	0	157.00
R209	On 01/02/2018	Bond Future	9.33	Call	1,103.06000		1.10306	1,258.67000	1.25867	1,103.060	1,103.060	15.47	0.40	0.00	0	220.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 01/02/2018	Bond Future	9.52	Call	1,697.87000	1.69787		1,895.02000	1.89502	1,697.870	15.65	0.53	0.00	0	739.00	
R209	On 01/02/2018	Bond Future	9.59	Put	1,280.55000	1.28055		1,166.57000	1.16657	1,280.550	15.73	0.42	0.00	0	377.00	
R209	On 01/02/2018	Bond Future	9.75	Call	2,612.38000	2.61238		2,848.69000	2.84869	2,612.380	15.91	0.68	0.00	0	5,000.00	
R209	On 01/02/2018	Bond Future	9.85	Put	690.20000	0.69020		617.43000	0.61743	690.200	16.02	0.27	0.00	0	7,500.00	
R209	On 01/02/2018	Bond Future	9.87	Put	656.00000	0.65600		585.88000	0.58588	656.000	16.05	0.26	0.00	0	739.00	
R209	On 01/02/2018	Bond Future	9.88	Put	639.39000	0.63939		570.69000	0.57069	639.390	16.06	0.25	0.00	0	220.00	
R209	On 01/02/2018	Bond Future	9.89	Put	623.13000	0.62313		555.74000	0.55574	623.130	16.07	0.25	0.00	0	157.00	
R209	On 01/02/2018	Bond Future	10.00	Put	465.87000	0.46587		411.82000	0.41182	465.870	16.19	0.20	0.00	0	7,488.00	
R209	On 01/02/2018	Bond Future	10.10	Put	353.40000	0.35340		310.61000	0.31061	353.400	16.30	0.16	0.00	0	3,000.00	
R209	On 01/02/2018	Bond Future	10.22	Put	250.06000	0.25006		218.27000	0.21827	250.060	16.44	0.12	0.00	0	739.00	
R209	On 03/05/2018	Bond Future			9.54067	72.65221		9.49156	72.98156		17.15	0.00	0.00	0	0.00	
R209	On 03/05/2018	Bond Future	9.75	Call	3,771.52000	3.77152		3,987.26000	3.98726	3,771.520	17.44	0.59	0.00	0	435.00	
R209	On 03/05/2018	Bond Future	10.00	Put	1,788.64000	1.78864		1,690.02000	1.69002	1,788.640	17.73	0.33	0.00	0	5,000.00	
R209	On 03/05/2018	Bond Future	10.22	Put	1,368.80000	1.36880		1,289.33000	1.28933	1,368.800	17.98	0.27	0.00	0	435.00	
R209	On 03/05/2018	Bond Future	10.73	Put	685.51000	0.68551		666.30000	0.66630	685.510	18.30	0.15	0.00	0	435.00	
R209	On 02/08/2018	Bond Future			9.59091	74.02179		9.54025	74.35823		16.37	0.00	0.00	0	0.00	
R209	On 02/08/2018	Bond Future	9.66	Call	4,054.33000	4.05433		4,258.09000	4.25809	4,054.330	16.55	0.54	0.00	0	435.00	
R209	On 02/08/2018	Bond Future	10.21	Put	2,218.75000	2.21875		2,113.44000	2.11344	2,218.750	17.17	0.32	0.00	0	435.00	
R209	On 02/08/2018	Bond Future	10.84	Put	1,176.92000	1.17692		1,171.14000	1.17114	1,176.920	17.49	0.20	0.00	0	435.00	
R209	On 01/11/2018	Bond Future			9.63828	72.30366		9.58623	72.64608		16.60	0.00	0.00	0	0.00	
R209	On 01/11/2018	Bond Future	9.34	Call	3,545.10000	3.54510		3,686.54000	3.68654	3,545.100	16.45	0.46	0.00	0	435.00	
R209	On 01/11/2018	Bond Future	9.94	Put	3,620.47000	3.62047		3,440.67000	3.44067	3,620.470	17.10	0.40	0.00	0	435.00	
R209	On 01/11/2018	Bond Future	10.57	Put	2,256.46000	2.25646		2,122.76000	2.12276	2,256.460	17.74	0.28	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			185.90403	185.90403		185.05405	185.05405			0.00	0.00	0	2,159.00	
R210	On 03/05/2018	Bond Future			186.96534	186.96534		186.09859	186.09859			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			150.57432	150.57432		150.15031	150.15031			0.00	0.00	0	4,967.00	
R212	On 03/05/2018	Bond Future			153.39816	153.39816		152.96548	152.96548			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			9.28671	85.96662		9.25433	86.17994		12.89	0.00	10,315,994.40	120	58,778.00	
R213	On 03/05/2018	Bond Future			9.33934	84.02358		9.30599	84.24032		14.09	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	

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
R214	On 01/02/2018	Bond Future	9.69124		73.63097		9.62845	74.07005		16.64	0.00	0.00	0	49,252.00
R214	On 03/05/2018	Bond Future	9.74359		71.71094		9.67911	72.15770		18.32	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 19/03/2018	Foreign Exchange Future	22,831.49000		22,831.49000		22,977.38000	22,977.38000			0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future	9.52690		9.52690		9.60060	9.60060		13.82	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	9.66950		9.66950		9.74530	9.74530		14.02	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	9.80990		9.80990		9.89120	9.89120			0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.66250		10.66250		10.77100	10.77100		14.91	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.25810		3.25810		3.27970	3.27970		12.04	0.00	0.00	0	433.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.21160		3.21160		3.23190	3.23190		12.45	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	3.16350		3.16350		3.18290	3.18290			0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.16660		3.16660		3.18210	3.18210		14.68	0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.26490		1.26490		1.28270	1.28270			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.24510		1.24510		1.26280	1.26280			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.22640		1.22640		1.24420	1.24420			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.21640		1.21640		1.21640	1.21640			0.00	0.00	0	0.00
Total for Derivatives :												4,981,042,869.82	318,026	8 350 028.00
Grand Total:												4,981,042,869.82	318,026	8 350 028.00