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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 03/11/2017

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>														
\$ / R	On 03/11/2017	Any day expiry		14.19250	14.19250		13.99660	13.99660		10.93	0.00	0.00	0	0.00
\$ / R	On 06/11/2017	Any day expiry		14.24120	14.24120		13.99660	13.99660		11.61	0.00	0.00	0	80,000.00
\$ / R	On 06/11/2017	Any day expiry	13.70	Call	541.71220	0.54171	316.91710	0.31692	541.712	17.43	0.99	0.00	0	40,000.00
\$ / R	On 06/11/2017	Any day expiry	13.70	Put	0.51220	0.00051	20.31710	0.02032	0.512	17.43	0.01	0.00	0	40,000.00
\$ / R	On 09/11/2017	Any day expiry		14.24330	14.24330		13.99620	13.99620		15.25	0.00	0.00	0	0.00
\$ / R	On 13/11/2017	Any day expiry		14.25130	14.25130		14.00420	14.00420		15.47	0.00	0.00	0	70.00
\$ / R	On 16/11/2017	Any day expiry		14.25780	14.25780		14.01110	14.01110		16.17	0.00	0.00	0	300.00
\$ / R	On 17/11/2017	Any day expiry		14.26030	14.26030		14.01360	14.01360		16.34	0.00	0.00	0	1,630.00
\$ / R	On 28/11/2017	Any day expiry		14.28800	14.28800		14.04050	14.04050		16.94	0.00	0.00	0	1,990.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	24.52110	0.02452	54.37640	0.05438	24.521	16.17	0.09	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	1.16460	0.00116	1.19770	0.00120	1.165	30.17	0.00	0.00	0	60.00
\$ / R	On 30/11/2017	Any day expiry		14.29310	14.29310		14.04540	14.04540		17.13	0.00	0.00	0	2,708.00
\$ / R	On 30/11/2017	Any day expiry	12.75	Put	4.46920	0.00447	8.31560	0.00832	4.469	19.83	0.02	0.00	0	238,000.00
\$ / R	On 04/12/2017	Any day expiry		14.30320	14.30320		14.05520	14.05520		17.10	0.00	0.00	0	24.00
\$ / R	On 14/12/2017	Any day expiry		14.32740	14.32740		14.07880	14.07880		18.32	0.00	0.00	0	241.00
\$ / R	On 15/12/2017	Any day expiry		14.32970	14.32970		14.08110	14.08110		18.44	0.00	0.00	0	1,781.00

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		14.33690	14.33690		14.08810	14.08810		18.45	0.00	1,208,328,268.90	84,281	1,021,937.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	2.67380	0.00267	3.52240	0.00352	2.674	23.36	0.01	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	3.56490	0.00356	4.77100	0.00477	3.565	21.92	0.01	0.00	0	20,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.16	Put	4.31390	0.00431	5.84100	0.00584	4.314	20.99	0.01	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.20	Put	4.52860	0.00453	6.15090	0.00615	4.529	20.76	0.01	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	4.58430	0.00458	6.23130	0.00623	4.584	20.71	0.01	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	5.81010	0.00581	8.02640	0.00803	5.810	19.61	0.02	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	6.60950	0.00661	9.21670	0.00922	6.610	19.04	0.02	0.00	0	16,416.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.56	Put	7.15170	0.00715	10.03240	0.01003	7.152	18.69	0.02	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	8.06810	0.00807	11.42460	0.01142	8.068	18.17	0.02	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.75	Put	9.25640	0.00926	14.78010	0.01478	9.256	17.59	0.03	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.76	Put	9.38660	0.00939	15.32150	0.01532	9.387	17.54	0.03	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	16.33730	0.01634	33.95720	0.03396	16.337	16.82	0.05	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	22.82280	0.02282	45.64950	0.04565	22.823	16.91	0.06	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	24.33970	0.02434	48.31910	0.04832	24.340	16.93	0.06	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.15	Put	26.76610	0.02677	52.54590	0.05255	26.766	16.96	0.07	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	29.38250	0.02938	57.04730	0.05705	29.383	16.99	0.07	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Put	31.23600	0.03124	60.20610	0.06021	31.236	17.01	0.08	0.00	0	6,728.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Call	1,168.13600	1.16814	948.30610	0.94831	1,168.136	17.01	0.92	0.00	0	7,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	32.19720	0.03220	61.83330	0.06183	32.197	17.02	0.08	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.22	Put	33.18160	0.03318	63.49320	0.06349	33.182	17.03	0.08	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	1,123.17680	1.12318	906.77380	0.90677	1,123.177	17.06	0.91	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	48.25390	0.04825	88.20930	0.08821	48.254	17.15	0.11	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	55.28140	0.05528	99.35890	0.09936	55.281	17.20	0.13	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	908.53840	0.90854	713.12890	0.71313	908.538	17.29	0.85	0.00	0	11,016.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.60	Call	828.25020	0.82825	643.01120	0.64301	828.250	17.39	0.81	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Put	131.51330	0.13151	211.91530	0.21192	131.513	17.60	0.24	0.00	0	3,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Call	708.41330	0.70841	540.01530	0.54002	708.413	17.60	0.76	0.00	0	3,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Put	143.28900	0.14329	227.97840	0.22798	143.289	17.65	0.26	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.93	Call	593.26120	0.59326	443.32840	0.44333	593.261	17.84	0.69	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Call	549.56250	0.54956	407.34050	0.40734	549.563	17.94	0.66	0.00	0	19,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	212.66250	0.21266	319.24050	0.31924	212.663	17.94	0.34	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.27	Put	334.80480	0.33480	474.52560	0.47453	334.805	18.33	0.46	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	343.19860	0.34320	249.03440	0.24903	343.199	18.58	0.49	0.00	0	2,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Call	304.44340	0.30444	219.61790	0.21962	304.443	18.84	0.45	0.00	0	7,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	467.54340	0.46754	631.51790	0.63152	467.543	18.84	0.55	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	259.88980	0.25989	186.20290	0.18620	259.890	19.18	0.39	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.90	Call	185.87000	0.18587	131.36950	0.13137	185.870	19.88	0.30	0.00	0	1,500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	163.91940	0.16392	115.18280	0.11518	163.919	20.14	0.27	0.00	0	5,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	142.45740	0.14246	99.63350	0.09963	142.457	20.41	0.24	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	140.63010	0.14063	98.32780	0.09833	140.630	20.43	0.24	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	85.88310	0.08588	59.60060	0.05960	85.883	21.33	0.16	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.60	Call	75.41680	0.07542	51.24410	0.05124	75.417	21.57	0.14	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	43.23480	0.04323	27.63480	0.02763	43.235	22.29	0.09	0.00	0	117,200.00

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	17.13	Call	7.59270	0.00759	5.91500	0.00592	7.593	23.71	0.02	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	6.68020	0.00668	5.65500	0.00566	6.680	23.99	0.02	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	4.97910	0.00498	4.43560	0.00444	4.979	27.97	0.01	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			14.34640	14.34640	14.09740	14.09740		18.83	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	83.94310	0.08394	141.26970	0.14127	83.943	17.66	0.17	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	6.76720	0.00677	5.70890	0.00571	6.767	27.59	0.01	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			14.35830	14.35830	14.10910	14.10910		18.84	0.00	0.00	0	916.00
\$ / R	On 29/12/2017	Any day expiry			14.36300	14.36300	14.19380	14.19380		18.99	0.00	0.00	0	0.00
\$ / R	On 29/12/2017	Any day expiry	14.50	Call	370.46710	0.37047	0.00000	0.00000	370.467	19.32	0.47	990,230.46	150	150.00
\$ / R	On 02/01/2018	Any day expiry			14.37250	14.37250	14.12310	14.12310		18.97	0.00	0.00	0	0.00
\$ / R	On 04/01/2018	Any day expiry			14.37730	14.37730	14.12770	14.12770		19.10	0.00	0.00	0	241.00
\$ / R	On 09/01/2018	Any day expiry			14.38910	14.38910	14.13930	14.13930		19.01	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	68.54350	0.06854	107.55110	0.10755	68.544	17.86	0.12	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	328.36900	0.32837	250.37370	0.25037	328.369	19.75	0.40	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	292.31420	0.29231	221.98440	0.22198	292.314	19.99	0.36	0.00	0	1,000.00
\$ / R	On 10/01/2018	Any day expiry			14.39150	14.39150	14.14160	14.14160		19.00	0.00	0.00	0	500.00
\$ / R	On 12/01/2018	Any day expiry			14.39620	14.39620	14.14620	14.14620		18.98	0.00	0.00	0	241.00
\$ / R	On 18/01/2018	Any day expiry			14.41040	14.41040	14.16000	14.16000		18.80	0.00	0.00	0	241.00
\$ / R	On 25/01/2018	Any day expiry			14.42690	14.42690	14.17600	14.17600		18.74	0.00	0.00	0	70.00
\$ / R	On 31/01/2018	Any day expiry			14.44100	14.44100	14.18980	14.18980		18.63	0.00	0.00	0	1,564.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	100.26590	0.10027	145.29300	0.14529	100.266	17.50	0.15	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	103.86530	0.10387	150.08200	0.15008	103.865	17.51	0.15	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	109.44340	0.10944	157.47510	0.15748	109.443	17.52	0.16	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	129.64200	0.12964	183.98030	0.18398	129.642	17.57	0.18	0.00	0	168,000.00
\$ / R	On 01/02/2018	Any day expiry			14.44340	14.44340	14.19210	14.19210		18.62	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	12.57	Put	35.20230	0.03520	47.40550	0.04741	35.202	18.49	0.06	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	13.04	Put	68.89070	0.06889	102.60880	0.10261	68.891	17.40	0.11	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	84.77990	0.08478	124.25000	0.12425	84.780	17.45	0.13	0.00	0	3,496.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	280.00080	0.28000	217.64630	0.21765	280.001	20.05	0.32	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	218.14280	0.21814	168.82530	0.16883	218.143	20.62	0.26	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.79	Call	174.49180	0.17449	133.60100	0.13360	174.492	21.14	0.21	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	15.88	Call	162.06180	0.16206	123.48200	0.12348	162.062	21.31	0.20	0.00	0	773.00
\$ / R	On 13/02/2018	Any day expiry			14.47160	14.47160	14.21940	14.21940		18.39	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			14.47630	14.47630	14.22390	14.22390		18.37	0.00	0.00	0	0.00
\$ / R	On 01/03/2018	Any day expiry			14.50910	14.50910	14.25550	14.25550		18.22	0.00	0.00	0	0.00
\$ / R	On 01/03/2018	Any day expiry	13.50	Put	182.72180	0.18272	245.54760	0.24555	182.722	17.17	0.22	0.00	0	100,000.00
\$ / R	On 02/03/2018	Any day expiry			14.51150	14.51150	14.25780	14.25780		18.22	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry	13.40	Put	159.35380	0.15935	216.11330	0.21611	159.354	17.12	0.19	0.00	0	100,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.55130	14.55130	14.29610	14.29610		18.05	0.00	25,246,505.50	1,735	173,485.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	22.12180	0.02212	30.23490	0.03023	22.122	17.84	0.03	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	39.17860	0.03918	52.41540	0.05242	39.179	17.48	0.06	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	41.63860	0.04164	55.58200	0.05558	41.639	17.44	0.06	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	48.37670	0.04838	64.22090	0.06422	48.377	17.34	0.07	0.00	0	26,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.57	Put	53.62970	0.05363	70.92780	0.07093	53.630	17.27	0.07	0.00	0	3,000.00

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\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	90.15650	0.09016	120.08680	0.12009	90.156	16.91	0.12	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	97.69160	0.09769	131.78760	0.13179	97.692	16.85	0.13	0.00	0	94,964.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	133.85170	0.13385	181.72710	0.18173	133.852	16.81	0.16	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	139.93680	0.13994	189.43590	0.18944	139.937	16.83	0.17	0.00	0	2,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	168.61500	0.16861	225.44520	0.22545	168.615	16.89	0.19	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	173.37120	0.17337	231.36670	0.23137	173.371	16.90	0.20	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	198.56360	0.19856	262.55340	0.26255	198.564	16.95	0.22	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	1,249.86360	1.24986	1,058.65340	1.05865	1,249.864	16.95	0.78	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	226.18610	0.22619	296.40770	0.29641	226.186	17.00	0.24	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.74	Put	269.07450	0.26907	351.52710	0.35153	269.075	17.08	0.27	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	1,066.91370	1.06691	895.96310	0.89596	1,066.914	17.09	0.72	0.00	0	4,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	330.53820	0.33054	425.99830	0.42600	330.538	17.24	0.32	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05	Put	388.32520	0.38833	493.43930	0.49344	388.325	17.42	0.35	0.00	0	500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	446.86690	0.44687	560.88840	0.56089	446.867	17.58	0.38	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	684.43620	0.68444	562.82160	0.56282	684.436	17.92	0.55	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	604.96030	0.60496	741.54640	0.74155	604.960	17.97	0.46	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	610.48310	0.61048	747.81340	0.74781	610.483	17.98	0.47	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	560.28790	0.56029	458.01470	0.45801	560.288	18.36	0.47	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	520.60320	0.52060	424.49840	0.42450	520.603	18.54	0.45	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	506.84750	0.50685	412.91080	0.41291	506.848	18.60	0.44	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	503.46150	0.50346	410.06450	0.41006	503.462	18.62	0.44	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.95	Call	490.14040	0.49014	398.86850	0.39887	490.140	18.68	0.43	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	473.96490	0.47396	385.29940	0.38530	473.965	18.76	0.42	0.00	0	5,626.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	440.18420	0.44018	357.56820	0.35757	440.184	18.94	0.39	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	397.91150	0.39791	323.05400	0.32305	397.912	19.18	0.36	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	348.40400	0.34840	282.40190	0.28240	348.404	19.51	0.33	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	339.31870	0.33932	274.94530	0.27495	339.319	19.58	0.32	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	287.92420	0.28792	232.92430	0.23292	287.924	20.01	0.28	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	244.79130	0.24479	195.68360	0.19568	244.791	20.44	0.24	0.00	0	3,276.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	219.50970	0.21951	175.16350	0.17516	219.510	20.66	0.22	0.00	0	225,000.00
\$ / R	On 24/04/2018	Any day expiry			14.63570	14.63570	14.37740	14.37740		17.83	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			14.63800	14.63800	14.37970	14.37970		17.82	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	940.27390	0.94027	1,101.03810	1.10104	940.274	18.33	0.55	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	361.10580	0.36111	299.04360	0.29904	361.106	19.56	0.31	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			14.64970	14.64970	14.39100	14.39100		17.76	0.00	3,192,794.00	220	110.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	324.77910	0.32478	409.99110	0.40999	324.779	16.80	0.29	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	517.37040	0.51737	430.34700	0.43035	517.370	18.59	0.41	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	404.51670	0.40452	336.03450	0.33603	404.517	19.24	0.33	0.00	0	500.00
\$ / R	On 11/05/2018	Any day expiry			14.67550	14.67550	14.41580	14.41580		17.72	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			14.68480	14.68480	14.42490	14.42490		17.75	0.00	0.00	0	0.00
\$ / R	On 31/05/2018	Any day expiry			14.72230	14.72230	14.46120	14.46120		17.70	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	349.46160	0.34946	432.57480	0.43257	349.462	16.70	0.28	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	541.63140	0.54163	456.61780	0.45662	541.631	18.67	0.40	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	427.89700	0.42790	359.95630	0.35996	427.897	19.35	0.33	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		14.76440	14.76440	14.50210	14.50210		17.69	0.00	23,032,464.00	1,560	110,251.00
\$ / R	11.00	Put	Foreign Exchange Future	10.76790	0.01077	11.79610	0.01180	10.768	17.60	0.01	0.00	0	750.00	
\$ / R	11.50	Put	Foreign Exchange Future	14.80600	0.01481	16.69880	0.01670	14.806	16.02	0.02	0.00	0	32,782.00	
\$ / R	12.00	Put	Foreign Exchange Future	27.57780	0.02758	40.73670	0.04074	27.578	15.25	0.04	0.00	0	137,000.00	
\$ / R	12.40	Put	Foreign Exchange Future	58.49700	0.05850	81.54410	0.08154	58.497	15.60	0.07	0.00	0	12,603.00	
\$ / R	12.75	Put	Foreign Exchange Future	102.63590	0.10264	137.17870	0.13718	102.636	15.91	0.11	0.00	0	32,782.00	
\$ / R	12.96	Put	Foreign Exchange Future	138.61040	0.13861	181.22380	0.18122	138.610	16.09	0.14	0.00	0	2,700.00	
\$ / R	13.00	Put	Foreign Exchange Future	146.35720	0.14636	190.59850	0.19060	146.357	16.12	0.14	4,228,158.40	2,000	14,658.00	
\$ / R	13.05	Put	Foreign Exchange Future	156.46210	0.15646	202.77490	0.20277	156.462	16.17	0.15	0.00	0	1,250.00	
\$ / R	13.17	Put	Foreign Exchange Future	182.66610	0.18267	233.31910	0.23332	182.666	16.27	0.17	0.00	0	965.00	
\$ / R	13.22	Put	Foreign Exchange Future	194.42100	0.19442	246.91500	0.24692	194.421	16.32	0.18	0.00	0	15,000.00	
\$ / R	13.30	Put	Foreign Exchange Future	214.27410	0.21427	269.75230	0.26975	214.274	16.39	0.19	0.00	0	50.00	
\$ / R	13.46	Put	Foreign Exchange Future	256.15220	0.25615	319.51400	0.31951	256.152	16.48	0.22	0.00	0	5,183.00	
\$ / R	13.48	Put	Foreign Exchange Future	261.74730	0.26175	326.12390	0.32612	261.747	16.49	0.22	0.00	0	7,420.00	
\$ / R	13.64	Put	Foreign Exchange Future	309.45070	0.30945	382.14000	0.38214	309.451	16.57	0.25	0.00	0	70,530.00	
\$ / R	13.70	Put	Foreign Exchange Future	328.70970	0.32871	404.59910	0.40460	328.710	16.61	0.26	0.00	0	184,000.00	
\$ / R	13.83	Put	Foreign Exchange Future	373.04990	0.37305	456.83380	0.45683	373.050	16.68	0.29	0.00	0	300.00	
\$ / R	13.84	Put	Foreign Exchange Future	376.60980	0.37661	461.22130	0.46122	376.610	16.68	0.29	0.00	0	500.00	
\$ / R	13.90	Put	Foreign Exchange Future	398.41480	0.39841	0.00000	0.00000	398.415	16.72	0.30	4,421,016.60	1,000	1,000.00	
\$ / R	14.00	Put	Foreign Exchange Future	436.47570	0.43648	534.58630	0.53459	436.476	16.77	0.32	0.00	0	6,130.00	
\$ / R	14.10	Put	Foreign Exchange Future	479.52990	0.47953	583.42250	0.58342	479.530	16.89	0.34	0.00	0	7,028.00	
\$ / R	14.71	Call	Foreign Exchange Future	844.58160	0.84458	720.60820	0.72061	844.582	17.64	0.54	0.00	0	50.00	
\$ / R	14.81	Call	Foreign Exchange Future	803.16030	0.80316	684.42590	0.68443	803.160	17.76	0.52	0.00	0	500.00	
\$ / R	15.11	Call	Foreign Exchange Future	690.75940	0.69076	586.44820	0.58645	690.759	18.16	0.46	0.00	0	760.00	
\$ / R	15.14	Call	Foreign Exchange Future	680.41230	0.68041	577.47150	0.57747	680.412	18.19	0.46	0.00	0	2,700.00	
\$ / R	15.43	Call	Foreign Exchange Future	588.13210	0.58813	498.72280	0.49872	588.132	18.57	0.41	0.00	0	15,000.00	
\$ / R	15.53	Call	Foreign Exchange Future	559.55410	0.55955	474.52170	0.47452	559.554	18.71	0.39	0.00	0	965.00	
\$ / R	16.16	Call	Foreign Exchange Future	412.72140	0.41272	347.02970	0.34703	412.721	19.61	0.31	0.00	0	5,183.00	
\$ / R	16.38	Call	Foreign Exchange Future	370.64320	0.37064	310.49140	0.31049	370.643	19.88	0.28	0.00	0	750.00	
\$ / R	16.41	Call	Foreign Exchange Future	365.14320	0.36514	305.84440	0.30584	365.143	19.92	0.28	0.00	0	300.00	
\$ / R	16.49	Call	Foreign Exchange Future	350.89760	0.35090	293.82380	0.29382	350.898	20.01	0.27	0.00	0	7,420.00	
\$ / R	16.52	Call	Foreign Exchange Future	345.71260	0.34571	289.45100	0.28945	345.713	20.04	0.26	0.00	0	32,782.00	
\$ / R	17.00	Call	Foreign Exchange Future	273.18030	0.27318	228.51720	0.22852	273.180	20.59	0.22	6,348,126.40	2,000	1,500.00	
\$ / R	17.21	Call	Foreign Exchange Future	246.90170	0.24690	206.54150	0.20654	246.902	20.83	0.20	0.00	0	500.00	
\$ / R	17.28	Call	Foreign Exchange Future	238.78650	0.23879	199.76430	0.19976	238.787	20.91	0.19	0.00	0	5,630.00	
\$ / R	17.38	Call	Foreign Exchange Future	227.70980	0.22771	190.52490	0.19052	227.710	21.02	0.18	0.00	0	7,028.00	
\$ / R		On 29/06/2018	Any day expiry		14.79020	14.79020	14.52700	14.52700		17.73	0.00	0.00	0	0.00
\$ / R	13.80	Put	Any day expiry	371.34240	0.37134	451.80290	0.45180	371.342	16.67	0.28	0.00	0	1,000.00	
\$ / R	15.62	Call	Any day expiry	563.44350	0.56344	479.48890	0.47949	563.443	18.79	0.39	0.00	0	500.00	
\$ / R	16.10	Call	Any day expiry	449.88200	0.44988	381.15910	0.38116	449.882	19.47	0.32	0.00	0	500.00	
\$ / R		On 02/07/2018	Any day expiry		14.79720	14.79720	14.53380	14.53380		17.70	0.00	0.00	0	100.00
\$ / R		On 20/07/2018	Any day expiry		14.83940	14.83940	14.57460	14.57460		17.72	0.00	0.00	0	1,800.00
\$ / R		On 25/07/2018	Any day expiry		14.85110	14.85110	14.58600	14.58600		17.70	0.00	0.00	0	70.00
\$ / R		On 31/07/2018	Any day expiry		14.86510	14.86510	14.59960	14.59960		17.68	0.00	4,857,639.00	330	953.00

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 31/07/2018	Any day expiry	13.80	Put	391.55410	0.39155	470.89080	0.47089	391.554	16.61	0.28	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	587.49460	0.58749	503.97360	0.50397	587.495	18.88	0.38	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	473.74210	0.47374	403.46750	0.40347	473.742	19.55	0.32	0.00	0	500.00
\$ / R	On 13/08/2018	Any day expiry			14.89590	14.89590	14.62930	14.62930		17.70	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			14.93900	14.93900	14.67060	14.67060		17.72	0.00	0.00	0	0.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	410.58210	0.41058	488.52510	0.48853	410.582	16.61	0.27	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	602.00520	0.60201	519.87680	0.51988	602.005	19.04	0.37	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	488.42440	0.48842	418.66280	0.41866	488.424	19.67	0.31	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.97970	14.97970	14.70960	14.70960		17.67	0.00	0.00	0	2,767.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	16.56730	0.01657	17.51330	0.01751	16.567	16.51	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	93.61970	0.09362	130.50020	0.13050	93.620	14.67	0.09	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	100.35060	0.10035	138.87950	0.13888	100.351	14.75	0.10	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	138.89380	0.13889	185.99870	0.18600	138.894	15.16	0.12	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	1,697.95990	1.69796	1,499.07450	1.49907	1,697.960	16.49	0.75	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.73	Put	394.71160	0.39471	469.50390	0.46950	394.712	16.53	0.26	0.00	0	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	660.05380	0.66005	572.04450	0.57204	660.054	18.84	0.39	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	642.16730	0.64217	556.47050	0.55647	642.167	18.93	0.38	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	617.56500	0.61757	535.08260	0.53508	617.565	19.05	0.37	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	17.02	Call	437.91880	0.43792	377.13220	0.37713	437.919	20.03	0.28	0.00	0	2,500.00
\$ / R	On 28/09/2018	Any day expiry			15.00600	15.00600	14.73480	14.73480		17.71	0.00	0.00	0	0.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	425.40300	0.42540	503.25140	0.50325	425.403	16.58	0.27	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	616.20230	0.61620	534.98750	0.53499	616.202	19.14	0.36	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	499.52170	0.49952	431.52630	0.43153	499.522	19.76	0.31	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			15.07060	15.07060	14.79680	14.79680		17.69	0.00	0.00	0	70.00
\$ / R	On 31/10/2018	Any day expiry			15.08500	15.08500	14.81050	14.81050		17.73	0.00	0.00	0	0.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	440.62650	0.44063	518.18720	0.51819	440.627	16.55	0.27	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	635.83880	0.63584	553.63360	0.55363	635.839	19.24	0.36	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	522.14230	0.52214	453.95090	0.45395	522.142	19.82	0.30	0.00	0	500.00
\$ / R	On 13/11/2018	Any day expiry			15.11600	15.11600	14.84180	14.84180		17.73	0.00	0.00	0	70.00
\$ / R	On 30/11/2018	Any day expiry			15.15640	15.15640	14.88450	14.88450		17.83	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	456.72270	0.45672	534.38990	0.53439	456.723	16.58	0.26	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	654.18190	0.65418	575.75030	0.57575	654.182	19.50	0.35	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	533.84090	0.53384	470.16140	0.47016	533.841	20.11	0.30	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future			15.18960	15.18960	14.91960	14.91960		17.90	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry			15.23000	15.23000	14.96230	14.96230		17.97	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	470.70110	0.47070	547.92990	0.54793	470.701	16.59	0.26	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	674.33230	0.67433	599.45520	0.59946	674.332	19.73	0.35	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	551.65590	0.55166	491.49860	0.49150	551.656	20.37	0.29	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			15.33450	15.33450	15.07270	15.07270		18.13	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			15.41280	15.41280	15.15540	15.15540		18.18	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			15.62180	15.62180	15.37620	15.37620		18.38	0.00	0.00	0	0.00
\$ / R	On 12/06/2020	Foreign Exchange Future			16.62520	16.62520	16.36060	16.36060		19.27	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			16.76370	16.76370	16.49090	16.49090		19.35	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			16.90830	16.90830	16.62690	16.62690		19.45	0.00	0.00	0	184,000.00

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 MAXI	On 18/12/2017			Foreign Exchange Future	14.33690	14.33690		14.08810	14.08810		18.45	0.00	1,003,583.00	70	752.00
\$ / R MAXI	On 19/03/2018			Foreign Exchange Future	14.55130	14.55130		14.29610	14.29610		18.05	0.00	0.00	0	28.00
\$ / R MAXI	On 18/06/2018			Foreign Exchange Future	14.76440	14.76440		14.50210	14.50210		17.69	0.00	0.00	0	9.00
\$ / R MAXI	On 17/09/2018			Foreign Exchange Future	14.97970	14.97970		14.70960	14.70960		17.67	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019			Foreign Exchange Future	15.62180	15.62180		15.37620	15.37620		18.38	0.00	0.00	0	0.00
£ / R	On 03/11/2017			Any day expiry	18.59110	18.59110		18.42900	18.42900		14.40	0.00	0.00	0	0.00
£ / R	On 15/12/2017			Any day expiry	18.73940	18.73940		18.47170	18.47170		18.35	0.00	36,858.00	2	10.00
£ / R	On 18/12/2017			Foreign Exchange Future	18.75090	18.75090		18.48300	18.48300		18.29	0.00	38,720,608.50	2,065	204,517.00
£ / R	On 18/12/2017	18.20	Call	Foreign Exchange Future	791.74040	0.79174		619.27900	0.61928	791.740	17.98	0.69	0.00	0	400.00
£ / R	On 18/12/2017	19.80	Call	Foreign Exchange Future	166.98450	0.16698		119.39220	0.11939	166.985	19.86	0.23	0.00	0	800.00
£ / R	On 31/01/2018			Any day expiry	18.91560	18.91560		18.64430	18.64430		18.95	0.00	0.00	0	10.00
£ / R	On 19/03/2018			Foreign Exchange Future	19.08770	19.08770		18.81110	18.81110		18.58	0.00	3,817,540.00	200	3,191.00
£ / R	On 19/03/2018	17.00	Put	Foreign Exchange Future	157.11820	0.15712		190.21560	0.19022	157.118	18.34	0.14	0.00	0	500.00
£ / R	On 19/03/2018	20.14	Call	Foreign Exchange Future	495.96710	0.49597		409.58710	0.40959	495.967	19.46	0.35	0.00	0	500.00
£ / R	On 18/06/2018			Foreign Exchange Future	19.42510	19.42510		19.13790	19.13790		18.36	0.00	0.00	0	3,383.00
£ / R	On 17/09/2018			Foreign Exchange Future	19.76700	19.76700		19.46920	19.46920		18.37	0.00	0.00	0	3,565.00
£ / R	On 14/06/2019			Foreign Exchange Future	20.52610	20.52610		20.24080	20.24080		17.88	0.00	0.00	0	0.00
¥ / R	On 18/12/2017			Foreign Exchange Future	0.12573	0.12573		0.12398	0.12398		19.43	0.00	0.00	0	225.00
¥ / R	On 19/03/2018			Foreign Exchange Future	0.12827	0.12827		0.12646	0.12646		23.28	0.00	0.00	0	0.00
¥ / R	On 18/06/2018			Foreign Exchange Future	0.13087	0.13087		0.12898	0.12898		22.51	0.00	0.00	0	0.00
¥ / R	On 14/06/2019			Foreign Exchange Future	0.14567	0.14567		0.14405	0.14405		21.25	0.00	0.00	0	0.00
€ / R	On 15/11/2017			Any day expiry	16.55740	16.55740		16.34320	16.34320		15.17	0.00	0.00	0	21.00
€ / R	On 28/11/2017			Any day expiry	16.60650	16.60650		16.39130	16.39130		16.02	0.00	0.00	0	800.00
€ / R	On 15/12/2017			Any day expiry	16.67280	16.67280		16.52820	16.52820		17.41	0.00	49,584.60	3	3.00
€ / R	On 18/12/2017			Foreign Exchange Future	16.68460	16.68460		16.46810	16.46810		17.50	0.00	130,490,256.60	7,821	104,622.00
€ / R	On 18/12/2017	14.00	Put	Foreign Exchange Future	5.12930	0.00513		6.43770	0.00644	5.129	22.26	0.01	0.00	0	18,000.00
€ / R	On 18/12/2017	16.39	Call	Foreign Exchange Future	562.37560	0.56238		440.81320	0.44081	562.376	17.18	0.63	0.00	0	18,000.00
€ / R	On 27/12/2017			Any day expiry	16.71990	16.71990		16.50280	16.50280		17.85	0.00	0.00	0	800.00
€ / R	On 31/01/2018			Any day expiry	16.85280	16.85280		16.63300	16.63300		17.51	0.00	0.00	0	0.00
€ / R	On 31/01/2018	15.80	Put	Any day expiry	165.24960	0.16525		216.63820	0.21664	165.250	16.63	0.20	0.00	0	193,000.00
€ / R	On 19/03/2018			Foreign Exchange Future	17.02950	17.02950		16.80510	16.80510		17.18	0.00	8,855,340.00	520	13,724.00
€ / R	On 19/03/2018	15.05	Put	Foreign Exchange Future	86.47960	0.08648		99.14410	0.09914	86.480	16.55	0.10	0.00	0	5,648.00
€ / R	On 19/03/2018	15.10	Put	Foreign Exchange Future	91.20140	0.09120		104.39600	0.10440	91.201	16.48	0.11	0.00	0	19,510.00
€ / R	On 19/03/2018	16.50	Call	Foreign Exchange Future	977.14470	0.97714		840.62970	0.84063	977.145	16.66	0.64	0.00	0	643.00
€ / R	On 19/03/2018	17.00	Call	Foreign Exchange Future	724.29790	0.72430		616.15310	0.61615	724.298	17.13	0.53	0.00	0	620.00
€ / R	On 18/06/2018			Foreign Exchange Future	17.37980	17.37980		17.14610	17.14610		16.82	0.00	0.00	0	510.00
€ / R	On 18/06/2018	13.75	Put	Foreign Exchange Future	28.29470	0.02829		32.52930	0.03253	28.295	16.46	0.03	0.00	0	54,617.00
€ / R	On 18/06/2018	15.25	Put	Foreign Exchange Future	156.09680	0.15610		185.20700	0.18521	156.097	15.89	0.13	0.00	0	54,617.00
€ / R	On 18/06/2018	20.55	Call	Foreign Exchange Future	225.02700	0.22503		193.12470	0.19312	225.027	20.15	0.16	0.00	0	54,617.00
€ / R	On 17/09/2018			Foreign Exchange Future	17.74090	17.74090		17.49740	17.49740		16.74	0.00	0.00	0	4,679.00

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 14/06/2019	Foreign Exchange Future		18.88230	18.88230		18.66330	18.66330		17.33	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap		98.60695	98.60695		97.41595	97.41595			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		95.75718	95.75718		94.52164	94.52164			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		94.61520	94.61520		93.34628	93.34628			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		96.80861	96.80861		95.52823	95.52823			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		100.57274	100.57274		99.29618	99.29618			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap		99.24345	99.24345		97.93639	97.93639			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap		101.32328	101.32328		100.00865	100.00865			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap		105.00724	105.00724		103.70256	103.70256			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap		99.75952	99.75952		99.75952	99.75952			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap		99.71302	99.71302		99.70672	99.70672			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap		99.92222	99.92222		99.89687	99.89687			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap		100.16781	100.16781		100.11165	100.11165			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		99.79702	99.79702		99.79702	99.79702			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		98.99719	98.99719		98.99086	98.99086			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		98.60696	98.60696		98.58350	98.58350			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		98.63813	98.63813		98.58142	98.58142			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		99.15000	99.15000		99.05000	99.05000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		99.65837	99.65837		99.52384	99.52384			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap		100.18660	100.18660		100.00054	100.00054			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap		100.73589	100.73589		100.50024	100.50024			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		97.63596	97.63596		97.14718	97.14718			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		97.00017	97.00017		96.46290	96.46290			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		96.33604	96.33604		95.74927	95.74927			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		96.64799	96.64799		96.01127	96.01127			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		98.94935	98.94935		98.27419	98.27419			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap		99.20367	99.20367		98.49005	98.49005			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap		100.51014	100.51014		99.75614	99.75614			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap		102.80184	102.80184		102.01779	102.01779			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future		554.75700	554.75700		559.88400	559.88400			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future		565.08600	565.08600		570.25100	570.25100			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future		629.68100	629.68100		638.33200	638.33200			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future		641.40600	641.40600		650.15000	650.15000			0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future		565.74800	565.74800		575.16700	575.16700			0.00	1,459,629,840.00	258	772.00
ALBI	On 03/05/2018	Index Future		576.28200	576.28200		585.81600	585.81600			0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future		10.95190	10.95190		10.87230	10.87230		16.11	0.00	3,833,165.00	350	16,036.00



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 27/12/2017	Any day expiry		10.96750	10.96750		10.88770	10.88770		16.27	0.00	0.00	0	0.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future		11.10920	11.10920		11.02620	11.02620		16.25	0.00	0.00	0	1,150.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future		11.26780	11.26780		11.17990	11.17990		15.58	0.00	0.00	0	550.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future		11.42860	11.42860		11.33540	11.33540		15.19	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future		11.90870	11.90870		11.83490	11.83490		14.97	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future		11.22930	11.22930		10.99250	10.99250		15.55	0.00	0.00	0	350.00
CAD/ R	On 19/03/2018	Foreign Exchange Future		11.40770	11.40770		11.16540	11.16540		15.58	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future		11.58330	11.58330		11.33510	11.33510		16.01	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future		14.34340	14.34340		14.15000	14.15000		16.48	0.00	0.00	0	1,502.00
CHF / R	On 19/03/2018	Foreign Exchange Future		14.65590	14.65590		14.45530	14.45530		16.42	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future		14.97420	14.97420		14.76430	14.76430		16.50	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future		16.63240	16.63240		16.44860	16.44860		17.41	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future		2.15440	2.15440		2.12540	2.12540		17.45	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future		2.17290	2.17290		2.14340	2.14340		17.51	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future		2.19210	2.19210		2.16170	2.16170		17.21	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.26910	2.26910		2.24230	2.24230		17.33	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future		2.25620	2.25620		2.22770	2.22770		17.62	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future		2.30370	2.30370		2.27410	2.27410		17.85	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future		2.35310	2.35310		2.32250	2.32250		17.57	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.68180	2.68180		2.65350	2.65350		18.23	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 02/11/2017	Bond Future		11.00500	75.05595		11.00500	75.05595			0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future		11.38634	74.89922		11.15061	76.25075			0.00	0.00	0	9,466.00
ES33	On 03/05/2018	Bond Future		11.50771	72.50222		11.26482	73.87114			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

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
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future	11.23000		77.66455		11.23000	77.66455			0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future	11.61214		77.34077		11.37631	78.85132			0.00	0.00	0	7,957.00
ES42	On 03/05/2018	Bond Future	11.73505		74.51941		11.49164	76.04998			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	563.97500		563.97500		573.45200	573.45200			0.00	5,639,750.00	1	792.00
GOVI	On 03/05/2018	GOVI	574.47600		574.47600		584.06900	584.06900			0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.83830		1.83830		1.80700	1.80700		17.97	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.86940		1.86940		1.83740	1.83740		17.76	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.89990		1.89990		1.86680	1.86680		17.60	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	2.11170		2.11170		2.08030	2.08030		18.65	0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	128.70835		128.70835		128.70835	128.70835			0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future	129.73250		129.73250		129.76293	129.76293			0.00	0.00	0	1,070.00
I2025	On 03/05/2018	Bond Future	132.16242		132.16242		132.20955	132.20955			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 02/11/2017	Bond Future	98.68802		98.68802		98.68802	98.68802			0.00	0.00	0	0.00
I2029	On 01/02/2018	Bond Future	100.50201		100.50201		100.52511	100.52511			0.00	0.00	0	1,370.00
I2029	On 03/05/2018	Bond Future	101.36641		101.36641		101.40235	101.40235			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 02/11/2017	Bond Future	102.82055		102.82055		102.82055	102.82055			0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future	104.37012		104.37012		104.73457	104.73457			0.00	0.00	0	5,283.00
I2033	On 03/05/2018	Bond Future	105.23642		105.23642		105.62064	105.62064			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 02/11/2017	Bond Future	126.08223		126.08223		126.08223	126.08223			0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future	126.89066		126.89066		126.92025	126.92025			0.00	0.00	0	18,693.00
I2038	On 03/05/2018	Bond Future	129.26727		129.26727		129.31329	129.31329			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 02/11/2017	Bond Future	121.91422		121.91422		121.91422	121.91422			0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future	123.41165		123.41165		123.68715	123.68715			0.00	0.00	0	21,197.00
I2046	On 03/05/2018	Bond Future	124.12350		124.12350		124.41955	124.41955			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 02/11/2017	Bond Future	129.06901		129.06901		129.06901	129.06901			0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future	129.47400		129.47400		129.79280	129.79280			0.00	0.00	0	22,879.00
I2050	On 03/05/2018	Bond Future	131.89881		131.89881		132.23998	132.23998			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

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
IGOV	On 01/02/2018	Index Future	251.74500		251.74500		251.93500	251.93500			0.00	0.00	0	872.00
IGOV	On 03/05/2018	Index Future	256.46100		256.46100		256.68600	256.68600			0.00	0.00	0	272.00
JIBAR FUTURE	On 15/11/2017	Jibar Tradeable Future	7.06000		92.94000		7.06000	92.94000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	7.07000		92.93000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2018	Jibar Tradeable Future	7.11000		92.89000		7.11000	92.89000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2018	Jibar Tradeable Future	7.14000		92.86000		7.14000	92.86000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	7.19000		92.81000		7.19000	92.81000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 18/04/2018	Jibar Tradeable Future	7.21000		92.79000		7.21000	92.79000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	7.26000		92.74000		7.26000	92.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	7.35000		92.65000		7.35000	92.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future	7.41000		92.59000		7.41000	92.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future	7.48000		92.52000		7.48000	92.52000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future	7.57000		92.43000		7.57000	92.43000			0.00	0.00	0	0.00
KES / R	On 18/12/2017	Foreign Exchange Future	0.13730		0.13730		0.13480	0.13480			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future	0.13640		0.13640		0.13440	0.13440			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future	0.13540		0.13540		0.13420	0.13420			0.00	0.00	0	1,145.00
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	1.76100		1.76100		1.73700	1.73700		15.85	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future	1.79210		1.79210		1.76740	1.76740		16.23	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future	1.82380		1.82380		1.79820	1.79820		15.47	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.95570		1.95570		1.89580	1.89580		15.64	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future	9.88550		9.88550		9.74470	9.74470		17.06	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future	10.02050		10.02050		9.87590	9.87590		17.34	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future	10.15680		10.15680		10.00770	10.00770		16.56	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	11.21070		11.21070		11.08350	11.08350		16.33	0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future	1.35680		1.35680		1.34020	1.34020			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future	1.37230		1.37230		1.34840	1.34840			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future	1.38890		1.38890		1.35770	1.35770			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future	1.50280		1.50280		1.48930	1.48930			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future	1.30790		1.30790		1.31200	1.31200			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future	1.31180		1.31180		1.31580	1.31580			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future	1.31570		1.31570		1.31970	1.31970			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future	1.16380		1.16380		1.16890	1.16890			0.00	0.00	0	111.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future	1.17030		1.17030		1.17550	1.17550			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future	1.17710		1.17710		1.18230	1.18230			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 02/11/2017	Bond Future			9.01000		113.10093		9.01000	113.10093		7.84	0.00	0.00	0	0.00
R186	On 01/02/2018	Bond Future			9.34628		108.18734		9.09837	109.74216		7.61	0.00	727,343,486.82	6,723	122,242.00
R186	On 01/02/2018	Bond Future	7.75	Call	6.00000		0.00600		20.86000	0.02086	6.000	7.22	0.01	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	182.69000		0.18269		400.67000	0.40067	182.690	7.51	0.10	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	4,199.88000		4.19988		3,029.75000	3.02975	4,199.880	7.61	0.81	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.00	Put	2,988.14000		2.98814		2,029.81000	2.02981	2,988.140	7.75	0.69	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	2,014.71000		2.01471		1,284.07000	1.28407	2,014.710	7.90	0.55	0.00	0	775.00
R186	On 03/05/2018	Bond Future			9.42612		110.20152		9.16893	111.77384		7.55	0.00	0.00	0	0.00
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 02/11/2017	Bond Future			299.11359		299.11359		299.11359	299.11359			0.00	0.00	0	0.00
R197	On 01/02/2018	Bond Future			297.62130		297.62130		297.69207	297.69207			0.00	0.00	0	2,350.00
R197	On 03/05/2018	Bond Future			303.19583		303.19583		303.30490	303.30490			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 02/11/2017	Bond Future			238.63997		238.63997		238.63997	238.63997		4.44	0.00	0.00	0	0.00
R202	On 01/02/2018	Bond Future			239.31397		239.31397		239.36971	239.36971		4.66	0.00	0.00	0	22,936.00
R202	On 03/05/2018	Bond Future			243.79634		243.79634		243.88318	243.88318		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 02/11/2017	Bond Future			8.31000		99.07115		8.31000	99.07115		4.44	0.00	0.00	0	0.00
R2023	On 01/02/2018	Bond Future			8.65145		99.76296		8.38934	100.80242		4.66	0.00	0.00	0	61,158.00
R2023	On 03/05/2018	Bond Future			8.71897		97.69056		8.44310	98.73914		4.60	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 02/11/2017	Bond Future			9.50500		91.38069		9.50500	91.38069			0.00	0.00	0	0.00
R2030	On 01/02/2018	Bond Future			9.83575		87.37171		9.59972	88.88294			0.00	0.00	0	63,832.00
R2030	On 03/05/2018	Bond Future			9.91712		88.99825		9.67396	90.52835			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 02/11/2017	Bond Future			9.69500		89.75503		9.69500	89.75503		11.36	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future			10.03917		89.53948		9.79314	91.22093		10.84	0.00	0.00	0	42,201.00
R2032	On 01/02/2018	Bond Future	9.20	Call	260.55000		0.26055		529.82000	0.52982	260.550	10.58	0.12	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	354.19000		0.35419		689.64000	0.68964	354.190	10.62	0.15	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	471.71000		0.47171		881.32000	0.88132	471.710	10.67	0.19	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	540.41000		0.54041		989.78000	0.98978	540.410	10.70	0.21	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			10.11983		87.04943		9.86663	88.75290		11.36	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 02/11/2017	Bond Future			9.85000		93.61715		9.85000	93.61715			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 01/02/2018	Bond Future		10.20203	93.26072		9.95607	95.09761			0.00	0.00	0	47,336.00
R2035	On 03/05/2018	Bond Future		10.28105	90.49671		10.02823	92.35825			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 02/11/2017	Bond Future		9.92500	90.13220		9.92500	90.13220		13.40	0.00	0.00	0	0.00
R2037	On 01/02/2018	Bond Future		10.26644	85.50360		10.02586	87.29448		12.85	0.00	0.00	0	52,960.00
R2037	On 03/05/2018	Bond Future		10.34734	87.09535		10.10015	88.91045		12.82	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 02/11/2017	Bond Future		7.29500	103.77051		7.29500	103.77051		14.54	0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future		7.57642	101.36936		7.32285	101.58065		13.91	0.00	405,477,440.00	4,000	41,951.00
R204	On 03/05/2018	Bond Future		7.60133	103.25665		7.26007	103.46128		14.58	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 02/11/2017	Bond Future		10.02000	93.37238		10.02000	93.37238		14.07	0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future		10.36219	88.42623		10.12676	90.28735		13.47	0.00	0.00	0	25,930.00
R2040	On 03/05/2018	Bond Future		10.44370	90.07235		10.20182	91.95866		13.45	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 02/11/2017	Bond Future		10.03500	90.50378		10.03500	90.50378		14.73	0.00	0.00	0	0.00
R2044	On 01/02/2018	Bond Future		10.37980	85.57232		10.13926	87.48856		14.09	0.00	1,112,440,160.00	13,000	17,528.00
R2044	On 03/05/2018	Bond Future		10.45864	87.16532		10.21156	89.10810		14.07	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 02/11/2017	Bond Future		9.99000	89.85271		9.99000	89.85271		14.54	0.00	0.00	0	0.00
R2048	On 01/02/2018	Bond Future		10.32535	89.31409		10.08990	91.24082		13.91	0.00	0.00	0	98,662.00
R2048	On 03/05/2018	Bond Future		10.39767	86.54002		10.15599	88.49347		14.58	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 02/11/2017	Bond Future		7.71500	101.32972		7.71500	101.32972		1.33	0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future		8.04693	99.02808		7.77431	99.50604		1.61	0.00	18,122,138.64	183	42,141.00
R207	On 03/05/2018	Bond Future		8.13796	100.87169		7.82867	101.34819		1.45	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 02/11/2017	Bond Future		7.96000	97.15455		7.96000	97.15455		2.42	0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future		8.29953	98.16409		8.03165	98.87722		2.78	0.00	1,177,969.08	12	34,887.00
R208	On 03/05/2018	Bond Future		8.37313	96.59049		8.08356	97.30671		2.61	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R208/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 02/11/2017	Bond Future			9.80000		70.64797		9.80000	70.64797		13.55	0.00	0.00	0	0.00
R209	On 01/02/2018	Bond Future			10.13043		70.26929		9.89538	71.74540		12.86	0.00	82,777,223.62	1,178	150,954.00
R209	On 01/02/2018	Bond Future	9.32	Call	277.01000		0.27701		533.47000	0.53347	277.010	12.61	0.13	0.00	0	157.00
R209	On 01/02/2018	Bond Future	9.33	Call	285.61000		0.28561		547.79000	0.54779	285.610	12.62	0.13	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.52	Call	490.31000		0.49031		873.67000	0.87367	490.310	12.72	0.20	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.59	Put	4,054.97000		4.05497		3,012.36000	3.01236	4,054.970	12.76	0.77	0.00	0	377.00
R209	On 01/02/2018	Bond Future	9.85	Put	2,842.42000		2.84242		2,002.77000	2.00277	2,842.420	12.95	0.64	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	9.87	Put	2,760.52000		2.76052		1,937.07000	1.93707	2,760.520	12.97	0.63	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.88	Put	2,720.16000		2.72016		1,904.82000	1.90482	2,720.160	12.98	0.62	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.89	Put	2,680.07000		2.68007		1,872.82000	1.87282	2,680.070	12.98	0.62	0.00	0	157.00
R209	On 01/02/2018	Bond Future	10.00	Put	2,266.24000		2.26624		1,547.66000	1.54766	2,266.240	13.08	0.56	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.10	Put	1,931.48000		1.93148		1,291.66000	1.29166	1,931.480	13.17	0.50	0.00	0	3,000.00
R209	On 01/02/2018	Bond Future	10.22	Put	1,579.35000		1.57935		1,029.79000	1.02979	1,579.350	13.28	0.44	1,798,084.69	57	746.00
R209	On 03/05/2018	Bond Future			10.20172		68.42826		9.96067	69.92450		13.50	0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future	10.00	Put	3,333.23000		3.33323		2,576.79000	2.57679	3,333.230	13.73	0.56	0.00	0	5,000.00
R209	On 01/11/2018	Bond Future			10.34267		67.89756		10.08772	69.44460		13.55	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	9.34	Call	1,393.03000		1.39303		1,860.40000	1.86040	1,393.030	13.30	0.27	0.00	0	435.00
R209	On 01/11/2018	Bond Future	9.94	Put	5,131.09000		5.13109		4,295.15000	4.29515	5,131.090	13.72	0.58	0.00	0	435.00
R209	On 01/11/2018	Bond Future	10.57	Put	3,185.86000		3.18586		2,593.82000	2.59382	3,185.860	14.28	0.42	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 02/11/2017	Bond Future			183.58164		183.58164		183.58164	183.58164			0.00	0.00	0	0.00
R210	On 01/02/2018	Bond Future			186.95570		186.95570		186.99911	186.99911			0.00	0.00	0	2,159.00
R210	On 03/05/2018	Bond Future			188.03245		188.03245		188.09970	188.09970			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 02/11/2017	Bond Future			150.19916		150.19916		150.19916	150.19916			0.00	0.00	0	0.00
R212	On 01/02/2018	Bond Future			150.91532		150.91532		150.95138	150.95138			0.00	0.00	0	4,869.00
R212	On 03/05/2018	Bond Future			153.74202		153.74202		153.79747	153.79747			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 02/11/2017	Bond Future			9.59500		82.01756		9.59500	82.01756		11.16	0.00	0.00	0	0.00
R213	On 01/02/2018	Bond Future			9.93304		81.86182		9.69216	83.35812		10.66	0.00	0.00	0	58,189.00
R213	On 03/05/2018	Bond Future			10.00813		79.83642		9.76049	81.35210		11.15	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
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 02/11/2017	Bond Future	9.93000		70.26788		9.93000	70.26788		14.31	0.00	0.00	0	0.00
R214	On 01/02/2018	Bond Future	10.26797		69.79571		10.03281	71.31757		13.55	0.00	286,162,411.00	4,100	50,369.00
R214	On 03/05/2018	Bond Future	10.33792		67.79919		10.09684	69.34225		14.26	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	25,145.86000	25,145.86000		24,799.25000	24,799.25000				0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future	25,566.34000	25,566.34000		25,208.91000	25,208.91000				0.00	0.00	0	0.00
SGD / R	On 18/12/2017	Foreign Exchange Future	10.51020	10.51020		10.36910	10.36910			16.28	0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future	10.67970	10.67970		10.53510	10.53510			16.35	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	10.85000	10.85000		10.70060	10.70060			15.83	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	12.08230	12.08230		11.93760	11.93760			16.42	0.00	0.00	0	0.00
TRY / R	On 18/12/2017	Foreign Exchange Future	3.66060	3.66060		3.65420	3.65420			14.03	0.00	0.00	0	4,775.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.61190	3.61190		3.60860	3.60860			14.21	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.56090	3.56090		3.56200	3.56200			14.63	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.55840	3.55840		3.52490	3.52490			15.93	0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.40740	1.40740		1.38370	1.38370				0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.38810	1.38810		1.36420	1.36420				0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.36560	1.36560		1.34140	1.34140				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
<b>Total for Derivatives :</b>												<b>5,568,020,642.81</b>	<b>133,819</b>	<b>7 105 114.00</b>
<b>Grand Total:</b>												<b>5,568,020,642.81</b>	<b>133,819</b>	<b>7 105 114.00</b>