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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 30/10/2017

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 31/10/2017	Any day expiry	14.07600	14.07600	14.17350	14.17350			20.27	0.00	0.00	0	500.00
\$ / R	On 03/11/2017	Any day expiry	14.07850	14.07850	14.17870	14.17870			20.12	0.00	0.00	0	0.00
\$ / R	On 03/11/2017	Any day expiry	13.35	Put	3.24050	0.00324	3.62790	0.00363	3.241	25.57	0.02	0.00	20,000.00
\$ / R	On 03/11/2017	Any day expiry	13.55	Put	9.82070	0.00982	9.88990	0.00989	9.821	24.09	0.06	0.00	20,000.00
\$ / R	On 03/11/2017	Any day expiry	13.80	Put	35.34810	0.03535	36.47640	0.03648	35.348	22.29	0.19	0.00	20,000.00
\$ / R	On 06/11/2017	Any day expiry	14.08620	14.08620	14.18650	14.18650			18.55	0.00	0.00	0	80,000.00
\$ / R	On 06/11/2017	Any day expiry	13.70	Call	414.28440	0.41428	512.68180	0.51268	414.284	19.18	0.86	0.00	40,000.00
\$ / R	On 06/11/2017	Any day expiry	13.70	Put	28.08440	0.02808	26.18180	0.02618	28.084	19.18	0.14	0.00	40,000.00
\$ / R	On 09/11/2017	Any day expiry	14.09370	14.09370	14.19400	14.19400			18.28	0.00	0.00	0	0.00
\$ / R	On 13/11/2017	Any day expiry	14.10340	14.10340	14.20370	14.20370			17.46	0.00	0.00	0	70.00
\$ / R	On 16/11/2017	Any day expiry	14.11060	14.11060	14.21100	14.21100			17.87	0.00	0.00	0	300.00
\$ / R	On 17/11/2017	Any day expiry	14.11300	14.11300	14.21340	14.21340			17.97	0.00	0.00	0	1,392.00
\$ / R	On 28/11/2017	Any day expiry	14.13960	14.13960	14.24010	14.24010			17.98	0.00	0.00	0	1,990.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	53.36490	0.05336	51.00850	0.05101	53.365	16.43	0.15	0.00	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	1.75480	0.00175	2.60700	0.00261	1.755	30.49	0.00	0.00	60.00
\$ / R	On 30/11/2017	Any day expiry	14.14450	14.14450	14.24500	14.24500			18.23	0.00	0.00	0	2,708.00

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 30/11/2017	Any day expiry	12.75	Put	6.58250	0.00658	6.78230	0.00678	6.583	18.11	0.02	0.00	0	238,000.00
\$ / R	On 04/12/2017	Any day expiry			14.15400	14.15400	14.25460	14.25460		18.50	0.00	0.00	0	24.00
\$ / R	On 14/12/2017	Any day expiry			14.17790	14.17790	14.27860	14.27860		19.55	0.00	0.00	0	241.00
\$ / R	On 15/12/2017	Any day expiry			14.18020	14.18020	14.28100	14.28100		19.65	0.00	255,555.00	18	1,768.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.18740	14.18740	14.28820	14.28820		19.63	0.00	745,420,183.40	52,541	1,001,446.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	4.50860	0.00451	5.35440	0.00535	4.509	22.82	0.01	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	6.38520	0.00639	7.43930	0.00744	6.385	21.60	0.02	0.00	0	20,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.16	Put	8.01640	0.00802	9.21790	0.00922	8.016	20.82	0.02	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.20	Put	8.49130	0.00849	9.73030	0.00973	8.491	20.62	0.02	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	8.61460	0.00861	9.86330	0.00986	8.615	20.57	0.02	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	11.36970	0.01137	12.79830	0.01280	11.370	19.64	0.03	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	13.19370	0.01319	14.71190	0.01471	13.194	19.15	0.03	0.00	0	16,416.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.56	Put	14.43980	0.01444	16.00770	0.01601	14.440	18.86	0.04	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	16.55670	0.01656	18.19000	0.01819	16.557	18.42	0.04	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.75	Put	19.31470	0.01931	21.00160	0.02100	19.315	17.93	0.05	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.76	Put	19.61740	0.01962	21.30730	0.02131	19.617	17.88	0.05	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	37.72200	0.03772	37.01640	0.03702	37.722	17.89	0.09	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	49.40580	0.04941	48.05620	0.04806	49.406	17.99	0.11	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	52.04480	0.05204	50.54010	0.05054	52.045	18.01	0.11	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.15	Put	56.20250	0.05620	54.44960	0.05445	56.203	18.04	0.12	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	60.60800	0.06061	58.58570	0.05859	60.608	18.07	0.13	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Put	63.68640	0.06369	61.47230	0.06147	63.686	18.09	0.13	0.00	0	6,728.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Call	1,051.08640	1.05109	1,149.67230	1.14967	1,051.086	18.09	0.87	0.00	0	7,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	65.26960	0.06527	62.95470	0.06295	65.270	18.10	0.13	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.22	Put	66.88220	0.06688	64.46510	0.06447	66.882	18.11	0.14	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	1,009.29780	1.00930	1,107.35870	1.10736	1,009.298	18.14	0.86	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	90.64570	0.09065	86.65710	0.08666	90.646	18.24	0.17	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	101.25310	0.10125	96.53180	0.09653	101.253	18.29	0.19	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	812.49230	0.81249	906.88720	0.90689	812.492	18.39	0.78	0.00	0	11,016.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.60	Call	741.27520	0.74128	832.43410	0.83243	741.275	18.57	0.74	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Put	208.40070	0.20840	194.77250	0.19477	208.401	18.85	0.32	0.00	0	3,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Call	635.80070	0.63580	722.97250	0.72297	635.801	18.85	0.68	0.00	0	3,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Put	223.69820	0.22370	208.96660	0.20897	223.698	18.92	0.33	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.93	Call	535.46720	0.53547	617.67240	0.61767	535.467	19.15	0.62	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Call	497.67810	0.49768	577.65050	0.57765	497.678	19.27	0.59	0.00	0	19,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	310.27810	0.31028	289.45050	0.28945	310.278	19.27	0.41	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.27	Put	454.50370	0.45450	423.05580	0.42306	454.504	19.81	0.52	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	323.08740	0.32309	386.94420	0.38694	323.087	20.15	0.43	0.00	0	2,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Call	289.56980	0.28957	349.57300	0.34957	289.570	20.41	0.40	0.00	0	7,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	602.16980	0.60217	561.37300	0.56137	602.170	20.41	0.60	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	250.80940	0.25081	305.89530	0.30590	250.809	20.75	0.36	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.90	Call	185.52580	0.18553	230.97810	0.23098	185.526	21.46	0.28	0.00	0	1,500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	165.44180	0.16544	207.99010	0.20799	165.442	21.70	0.25	0.00	0	5,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	145.79420	0.14579	184.95440	0.18495	145.794	21.96	0.23	0.00	0	1,900.00

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	15.12	Call	144.12660	0.14413	182.98620	0.18299	144.127	21.98	0.23	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	93.09510	0.09310	121.81250	0.12181	93.095	22.89	0.16	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.60	Call	83.02430	0.08302	109.46660	0.10947	83.024	23.12	0.14	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	49.34250	0.04934	69.61860	0.06962	49.343	23.67	0.09	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	11.49610	0.01150	18.37480	0.01837	11.496	25.40	0.02	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	10.61700	0.01062	16.64810	0.01665	10.617	25.80	0.02	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	6.39440	0.00639	8.95610	0.00896	6.394	28.79	0.01	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			14.19690	14.19690	14.29780	14.29780		19.94	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	140.68710	0.14069	133.86320	0.13386	140.687	18.78	0.23	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	7.90990	0.00791	11.31060	0.01131	7.910	28.18	0.02	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			14.20880	14.20880	14.30980	14.30980		19.91	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			14.22310	14.22310	14.32410	14.32410		19.61	0.00	0.00	0	0.00
\$ / R	On 04/01/2018	Any day expiry			14.22780	14.22780	14.32880	14.32880		19.63	0.00	0.00	0	241.00
\$ / R	On 09/01/2018	Any day expiry			14.23940	14.23940	14.34060	14.34060		19.36	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	99.26910	0.09927	93.49970	0.09350	99.269	18.04	0.16	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	302.67250	0.30267	354.55620	0.35456	302.673	20.48	0.36	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	271.10390	0.27110	319.39700	0.31940	271.104	20.74	0.33	0.00	0	1,000.00
\$ / R	On 12/01/2018	Any day expiry			14.24640	14.24640	14.34770	14.34770		19.27	0.00	0.00	0	241.00
\$ / R	On 18/01/2018	Any day expiry			14.26040	14.26040	14.36190	14.36190		18.99	0.00	0.00	0	241.00
\$ / R	On 25/01/2018	Any day expiry			14.27670	14.27670	14.37850	14.37850		18.84	0.00	0.00	0	70.00
\$ / R	On 31/01/2018	Any day expiry			14.29070	14.29070	14.39270	14.39270		18.66	0.00	0.00	0	1,546.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	129.28320	0.12928	121.28210	0.12128	129.283	17.35	0.18	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	133.70490	0.13370	125.43540	0.12544	133.705	17.36	0.19	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	140.53880	0.14054	131.85460	0.13185	140.539	17.38	0.19	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	165.11290	0.16511	154.94530	0.15495	165.113	17.45	0.22	0.00	0	168,000.00
\$ / R	On 01/02/2018	Any day expiry			14.29300	14.29300	14.39500	14.39500		18.65	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	12.57	Put	41.97320	0.04197	42.84510	0.04285	41.973	17.77	0.07	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	13.04	Put	89.96870	0.08997	84.45230	0.08445	89.969	17.20	0.14	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	109.79100	0.10979	103.06250	0.10306	109.791	17.27	0.16	0.00	0	3,496.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	256.43880	0.25644	299.00810	0.29901	256.439	20.48	0.29	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	201.81810	0.20182	237.66610	0.23767	201.818	21.08	0.24	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.79	Call	162.87500	0.16288	193.72660	0.19373	162.875	21.61	0.20	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	15.88	Call	151.23410	0.15123	180.84670	0.18085	151.234	21.76	0.18	0.00	0	773.00
\$ / R	On 13/02/2018	Any day expiry			14.32080	14.32080	14.42300	14.42300		18.41	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			14.32550	14.32550	14.42770	14.42770		18.48	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.39960	14.39960	14.50230	14.50230		18.11	0.00	1,195,166.80	83	173,893.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	27.27200	0.02727	27.68890	0.02769	27.272	17.51	0.04	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	47.46200	0.04746	47.72370	0.04772	47.462	17.13	0.07	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	50.35000	0.05035	50.57280	0.05057	50.350	17.09	0.07	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	58.23720	0.05824	58.33740	0.05834	58.237	16.98	0.08	0.00	0	26,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.57	Put	64.36410	0.06436	64.35510	0.06436	64.364	16.91	0.09	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	106.58770	0.10659	105.54160	0.10554	106.588	16.51	0.14	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	117.06450	0.11706	113.92390	0.11392	117.065	16.54	0.15	0.00	0	94,964.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	163.56700	0.16357	156.49050	0.15649	163.567	16.70	0.19	0.00	0	15,000.00

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\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	170.78300	0.17078	163.36700	0.16337	170.783	16.72	0.20	0.00	0	2,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	204.59310	0.20459	195.59710	0.19560	204.593	16.82	0.22	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	210.17090	0.21017	200.91420	0.20091	210.171	16.83	0.23	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	239.59090	0.23959	228.96560	0.22897	239.591	16.90	0.25	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	1,139.19090	1.13919	1,231.26560	1.23127	1,139.191	16.90	0.75	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	271.61690	0.27162	259.50810	0.25951	271.617	16.98	0.28	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.74	Put	321.91020	0.32191	306.55940	0.30656	321.910	17.11	0.31	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	969.49010	0.96949	1,055.99200	1.05599	969.490	17.14	0.68	0.00	0	4,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	393.38700	0.39339	373.23380	0.37323	393.387	17.37	0.35	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05	Put	458.39280	0.45839	435.25650	0.43526	458.393	17.58	0.39	0.00	0	500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	523.60560	0.52361	497.59460	0.49759	523.606	17.78	0.42	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	623.29270	0.62329	693.44230	0.69344	623.293	18.20	0.51	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	697.74090	0.69774	663.96090	0.66396	697.741	18.27	0.50	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	703.81360	0.70381	669.72780	0.66973	703.814	18.28	0.50	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	512.79980	0.51280	575.24490	0.57524	512.800	18.72	0.44	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	477.28600	0.47729	537.05850	0.53706	477.286	18.91	0.42	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	464.98750	0.46499	523.80240	0.52380	464.988	18.98	0.41	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	461.96290	0.46196	520.53840	0.52054	461.963	18.99	0.41	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.95	Call	450.06120	0.45006	507.68350	0.50768	450.061	19.06	0.40	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	435.61890	0.43562	492.06320	0.49206	435.619	19.15	0.39	0.00	0	5,626.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	405.50880	0.40551	459.37620	0.45938	405.509	19.34	0.37	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	368.20090	0.36820	418.36370	0.41836	368.201	19.61	0.34	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	324.02990	0.32403	370.01390	0.37001	324.030	19.97	0.30	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	315.90080	0.31590	361.07850	0.36108	315.901	20.04	0.30	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	269.88980	0.26989	310.28400	0.31028	269.890	20.49	0.26	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	229.70450	0.22970	266.71530	0.26672	229.705	20.89	0.23	0.00	0	3,276.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	206.80300	0.20680	241.07450	0.24107	206.803	21.12	0.21	0.00	0	225,000.00
\$ / R	On 24/04/2018	Any day expiry			14.48300	14.48300	14.58630	14.58630		17.92	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			14.48540	14.48540	14.58870	14.58870		17.91	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,049.88490	1.04988	1,008.30440	1.00830	1,049.885	18.70	0.58	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	340.29110	0.34029	385.37180	0.38537	340.291	20.04	0.29	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			14.49700	14.49700	14.52370	14.52370		17.86	0.00	0.00	0	0.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	378.90970	0.37891	0.00000	0.00000	378.910	16.84	0.32	2,307,815.93	500	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	380.33730	0.38034	0.00000	0.00000	380.337	19.71	0.31	2,279,730.14	500	500.00
\$ / R	On 11/05/2018	Any day expiry			14.52230	14.52230	14.62590	14.62590		17.81	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			14.53150	14.53150	14.63510	14.63510		17.84	0.00	0.00	0	0.00
\$ / R	On 31/05/2018	Any day expiry			14.56820	14.56820	14.59970	14.59970		17.77	0.00	0.00	0	0.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	402.12820	0.40213	0.00000	0.00000	402.128	16.72	0.31	2,283,393.08	500	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	403.47630	0.40348	0.00000	0.00000	403.476	19.78	0.31	2,254,568.43	500	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.60960	14.60960	14.71400	14.71400		17.75	0.00	16,669,553.60	1,141	109,742.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	11.73270	0.01173	12.41660	0.01242	11.733	17.14	0.02	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	16.15160	0.01615	16.51320	0.01651	16.152	15.55	0.02	0.00	0	32,782.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	34.60820	0.03461	32.44270	0.03244	34.608	15.18	0.05	0.00	0	137,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	71.46260	0.07146	67.64640	0.06765	71.463	15.54	0.08	0.00	0	12,603.00

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	12.75	Put	122.76780	0.12277	116.92630	0.11693	122.768	15.85	0.13	0.00	0	32,782.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	163.88470	0.16388	156.54180	0.15654	163.885	16.04	0.16	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	172.67600	0.17268	165.02300	0.16502	172.676	16.08	0.16	4,806,579.24	2,000	13,658.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	184.11460	0.18411	176.05950	0.17606	184.115	16.12	0.17	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	213.52940	0.21353	204.57240	0.20457	213.529	16.22	0.19	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	226.42340	0.22642	217.31110	0.21731	226.423	16.26	0.20	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	248.12000	0.24812	238.37840	0.23838	248.120	16.32	0.22	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	295.54330	0.29554	283.95080	0.28395	295.543	16.43	0.24	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	301.85590	0.30186	290.01840	0.29002	301.856	16.45	0.25	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	355.46620	0.35547	341.57440	0.34157	355.466	16.56	0.28	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	377.01270	0.37701	362.30530	0.36231	377.013	16.61	0.29	0.00	0	184,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	426.40190	0.42640	409.85400	0.40985	426.402	16.70	0.32	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	430.35570	0.43036	0.00000	0.00000	430.356	16.71	0.32	2,320,081.89	500	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	500.89450	0.50089	478.85360	0.47885	500.894	16.92	0.35	2,565,800.20	500	6,130.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	548.14040	0.54814	524.35170	0.52435	548.140	17.06	0.37	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	783.06800	0.78307	852.45280	0.85245	783.068	17.90	0.51	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	745.28660	0.74529	812.67140	0.81267	745.287	18.05	0.49	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	642.69880	0.64270	704.15000	0.70415	642.699	18.47	0.44	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	633.27770	0.63328	694.14450	0.69414	633.278	18.51	0.43	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	549.75060	0.54975	604.76430	0.60476	549.751	18.93	0.39	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	524.11090	0.52411	577.18940	0.57719	524.111	19.08	0.37	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	389.29470	0.38929	433.03120	0.43303	389.295	20.00	0.29	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	349.80370	0.34980	390.36830	0.39037	349.804	20.26	0.26	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	344.76530	0.34477	384.91200	0.38491	344.765	20.30	0.26	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	331.72600	0.33173	370.77680	0.37078	331.726	20.39	0.25	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	326.97860	0.32698	365.62520	0.36563	326.979	20.43	0.25	0.00	0	32,782.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	260.50700	0.26051	0.00000	0.00000	260.507	21.00	0.21	2,993,701.13	1,000	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	236.38230	0.23638	0.00000	0.00000	236.382	21.25	0.19	2,756,862.64	1,000	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.28	Call	228.92200	0.22892	258.53730	0.25854	228.922	21.34	0.18	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	218.73320	0.21873	247.32850	0.24733	218.733	21.46	0.18	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			14.63490	14.63490	14.66560	14.66560		17.79	0.00	0.00	0	0.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	423.27710	0.42328	0.00000	0.00000	423.277	16.69	0.31	2,261,435.52	500	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	425.04890	0.42505	0.00000	0.00000	425.049	19.87	0.31	2,239,650.90	500	500.00
\$ / R	On 02/07/2018	Any day expiry			14.64180	14.64180	14.74650	14.74650		17.76	0.00	0.00	0	100.00
\$ / R	On 20/07/2018	Any day expiry			14.68320	14.68320	14.78820	14.78820		17.77	0.00	0.00	0	1,800.00
\$ / R	On 25/07/2018	Any day expiry			14.69460	14.69460	14.79980	14.79980		17.75	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			14.70840	14.70840	14.73590	14.73590		17.72	0.00	0.00	0	0.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	442.28700	0.44229	0.00000	0.00000	442.287	16.61	0.30	2,234,699.24	500	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	446.25760	0.44626	0.00000	0.00000	446.258	19.87	0.30	2,227,527.78	500	500.00
\$ / R	On 13/08/2018	Any day expiry			14.73880	14.73880	14.84360	14.84360		17.74	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			14.78080	14.78080	14.81430	14.81430		17.75	0.00	0.00	0	0.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	460.35080	0.46035	0.00000	0.00000	460.351	16.59	0.30	2,211,774.99	500	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	460.94330	0.46094	0.00000	0.00000	460.943	19.97	0.30	2,196,056.90	500	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.82060	14.82060	14.92390	14.92390		17.69	0.00	0.00	0	2,757.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	19.43030		0.01943		16.66070	0.01666	19.430	16.35	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	117.05380		0.11705		102.16730	0.10217	117.054	14.88	0.11	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	124.79030		0.12479		109.56420	0.10956	124.790	14.96	0.12	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	168.53260		0.16853		151.82760	0.15183	168.533	15.34	0.14	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	1,582.95450		1.58295	1,670.00370	1.67000	1,582.955	16.45	0.73	0.00	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.73	Put	441.44780		0.44145	424.23010	0.42423	441.448	16.50	0.28	0.28	2,925,517.19	690	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	621.06820		0.62107	669.97850	0.66998	621.068	19.13	0.37	0.37	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	604.61770		0.60462	652.51000	0.65251	604.618	19.22	0.36	0.36	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	581.99300		0.58199	628.46700	0.62847	581.993	19.35	0.35	0.35	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	17.02	Call	414.76930		0.41477	451.63840	0.45164	414.769	20.34	0.26	0.26	2,725,745.87	690	2,500.00
\$ / R	On 28/09/2018	Any day expiry			14.84630	14.84630		14.88020	14.88020			17.72	0.00	0.00	0	0.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	474.17450		0.47417	0.00000	0.00000	474.174	16.56	0.29	0.29	2,188,877.42	500	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	472.15550		0.47216	0.00000	0.00000	472.156	20.05	0.29	0.29	2,166,411.52	500	500.00
\$ / R	On 25/10/2018	Any day expiry			14.90940	14.90940		15.01110	15.01110			17.70	0.00	0.00	0	70.00
\$ / R	On 31/10/2018	Any day expiry			14.92340	14.92340		14.94750	14.94750			17.69	0.00	0.00	0	0.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	488.72450		0.48872	0.00000	0.00000	488.724	16.52	0.29	0.29	2,161,408.50	500	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	494.14990		0.49415	0.00000	0.00000	494.150	20.09	0.29	0.29	2,168,780.68	500	500.00
\$ / R	On 13/11/2018	Any day expiry			14.95530	14.95530		15.05790	15.05790			17.78	0.00	0.00	0	70.00
\$ / R	On 30/11/2018	Any day expiry			14.99710	14.99710		12.79070	12.79070			17.89	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	504.94800		0.50495	0.00000	0.00000	504.948	16.59	0.29	0.29	1,822,674.75	500	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	510.68550		0.51069	0.00000	0.00000	510.686	20.44	0.29	0.29	2,143,301.99	500	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future			15.03160	15.03160		15.13670	15.13670			17.97	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry			15.07340	15.07340		15.09850	15.09850			17.99	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	518.96410		0.51896	0.00000	0.00000	518.964	16.62	0.28	0.28	2,119,074.48	500	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	531.38640		0.53139	0.00000	0.00000	531.386	20.72	0.28	0.28	2,135,125.86	500	500.00
\$ / R	On 13/02/2019	Any day expiry			15.18180	15.18180		15.29180	15.29180			18.21	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			15.26300	15.26300		15.37570	15.37570			18.27	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			15.47960	15.47960		15.59940	15.59940			18.52	0.00	0.00	0	0.00
\$ / R	On 12/06/2020	Foreign Exchange Future			16.45370	16.45370		16.59390	16.59390			19.49	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			16.58300	16.58300		16.72500	16.72500			19.61	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			16.71790	16.71790		16.86170	16.86170			19.69	0.00	0.00	0	184,000.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			14.18740	14.18740		14.28820	14.28820			19.63	0.00	680,995.20	48	720.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			14.39960	14.39960		14.50230	14.50230			18.11	0.00	0.00	0	26.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			14.60960	14.60960		14.71400	14.71400			17.75	0.00	0.00	0	9.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			14.82060	14.82060		14.92390	14.92390			17.69	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			15.47960	15.47960		15.59940	15.59940			18.52	0.00	0.00	0	0.00
£ / R	On 31/10/2017	Any day expiry			18.54710	18.54710		18.59440	18.59440			20.71	0.00	0.00	0	43.00
£ / R	On 15/12/2017	Any day expiry			18.70910	18.70910		18.66850	18.66850			18.79	0.00	149,348.00	8	8.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.72070	18.72070		18.76990	18.76990			18.68	0.00	51,856,339.00	2,770	200,671.00
£ / R	On 18/12/2017	Foreign Exchange Future	18.20	Call	796.93480		0.79693	850.85540	0.85086	796.935	18.29	0.68	0.68	0.00	0	400.00
£ / R	On 18/12/2017	Foreign Exchange Future	19.80	Call	188.69130		0.18869	219.89020	0.21989	188.691	20.40	0.24	0.24	0.00	0	800.00
£ / R	On 19/03/2018	Foreign Exchange Future			19.05600	19.05600		19.10630	19.10630			18.45	0.00	0.00	0	1,691.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	158.23640		0.15824		163.22350	0.16322	158.236	17.95	0.14	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	496.65620		0.49666		535.59980	0.53560	496.656	19.45	0.34	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future			19.38890		19.38890		19.44240	19.44240		18.31	0.00	0.00	0	3,383.00
£ / R	On 17/09/2018	Foreign Exchange Future			19.72410		19.72410		19.77540	19.77540		18.39	0.00	0.00	0	3,565.00
£ / R	On 14/06/2019	Foreign Exchange Future			20.49090		20.49090		20.55470	20.55470		17.99	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12537		0.12537		0.12584	0.12584		24.73	0.00	0.00	0	225.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12787		0.12787		0.12838	0.12838		22.98	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.13043		0.13043		0.13096	0.13096		22.32	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.14539		0.14539		0.14616	0.14616		21.17	0.00	0.00	0	0.00
€ / R	On 15/11/2017	Any day expiry			16.39670		16.39670		16.48330	16.48330		16.55	0.00	0.00	0	21.00
€ / R	On 28/11/2017	Any day expiry			16.44470		16.44470		16.53170	16.53170		16.61	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.52180		16.52180		16.60620	16.60620		18.28	0.00	67,805,467.20	4,104	97,338.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	6.89270		0.00689		7.43480	0.00743	6.893	21.16	0.01	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	505.38860		0.50539		575.03420	0.57503	505.389	18.14	0.56	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			16.55650		16.55650		16.63960	16.63960		18.66	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry			16.68700		16.68700		16.77570	16.77570		17.62	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	212.36010		0.21236		205.42520	0.20543	212.360	16.66	0.24	0.00	0	193,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			16.86190		16.86190		16.94750	16.94750		17.22	0.00	8,498,397.60	504	13,521.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	101.30440		0.10130		102.94770	0.10295	101.304	16.14	0.12	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	106.81600		0.10682		108.49430	0.10849	106.816	16.06	0.12	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	890.52920		0.89053		959.28200	0.95928	890.529	16.86	0.60	0.00	0	643.00
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	661.38100		0.66138		721.38270	0.72138	661.381	17.42	0.49	0.00	0	620.00
€ / R	On 18/06/2018	Foreign Exchange Future			17.20670		17.20670		17.29730	17.29730		16.88	0.00	8,603,350.00	500	510.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	28.65200		0.02865		29.36430	0.02936	28.652	15.80	0.03	0.00	0	54,617.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	180.84250		0.18084		176.90120	0.17690	180.843	15.75	0.15	0.00	0	54,617.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	213.99020		0.21399		237.48670	0.23749	213.990	20.48	0.16	0.00	0	54,617.00
€ / R	On 17/09/2018	Foreign Exchange Future			17.56060		17.56060		17.64930	17.64930		16.73	0.00	0.00	0	4,679.00
€ / R	On 14/06/2019	Foreign Exchange Future			18.71600		18.71600		18.82810	18.82810		17.45	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			97.45930		97.45930		97.86113	97.86113			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			94.54692		94.54692		94.96925	94.96925			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			93.34717		93.34717		93.79016	93.79016			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			95.50551		95.50551		95.96211	95.96211			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			99.26494		99.26494		99.72938	99.72938			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			97.90675		97.90675		98.39365	98.39365			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			99.98323		99.98323		100.48633	100.48633			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			103.68168		103.68168		104.19130	104.19130			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.75953		99.75953		99.75953	99.75953			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.70926		99.70926		99.71227	99.71227			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.90184		99.90184		99.90734	99.90734			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			100.12281		100.12281		100.15062	100.15062			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
2Y STND	On 18/12/2017	Interest Rate Swap	99.79702	99.79702	99.79702	99.79702	99.79702				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	98.99271	98.99271	98.99553	98.99553					0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.58972	98.58972	98.59795	98.59795					0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.59228	98.59228	98.61951	98.61951					0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	99.08000	99.08000	99.14000	99.14000					0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.55663	99.55663	99.64454	99.64454					0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	100.03972	100.03972	100.16626	100.16626					0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	100.58661	100.58661	100.71756	100.71756					0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	97.18568	97.18568	97.38275	97.38275					0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	96.49453	96.49453	96.70436	96.70436					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	95.77684	95.77684	96.00062	96.00062					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	96.03308	96.03308	96.27191	96.27191					0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	98.28973	98.28973	98.54340	98.54340					0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	98.50189	98.50189	98.77323	98.77323					0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	99.76159	99.76159	100.05430	100.05430					0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	102.01724	102.01724	102.32786	102.32786					0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	549.44800	549.44800	548.12500	548.12500					0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	559.52600	559.52600	558.18100	558.18100					0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	569.89000	569.89000	568.52400	568.52400					0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	625.12800	625.12800	623.05900	623.05900					0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	636.59400	636.59400	634.48900	634.48900					0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	648.38500	648.38500	646.24600	646.24600					0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	562.57600	562.57600	560.48400	560.48400					0.00	2,542,843,520.00	452	277.00
ALBI	On 01/02/2018	Index Future	572.89500	572.89500	570.76600	570.76600					0.00	2,354,598,450.00	411	767.00
ALBI	On 03/05/2018	Index Future	583.50600	583.50600	581.34200	581.34200					0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.87110	10.87110	10.93430	10.93430				16.60	0.00	70,325,145.90	6,469	16,036.00
AU\$ / R	On 27/12/2017	Any day expiry	10.88660	10.88660	10.94990	10.94990				16.72	0.00	0.00	0	0.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	11.02640	11.02640	11.09090	11.09090				16.37	0.00	0.00	0	500.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	11.18170	11.18170	11.24690	11.24690				15.65	0.00	0.00	0	1,550.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	11.33770	11.33770	11.40140	11.40140				15.19	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.82410	11.82410	11.89670	11.89670				15.01	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	11.04530	11.04530	11.09180	11.09180				15.94	0.00	0.00	0	350.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	11.22070	11.22070	11.26770	11.26770				15.52	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	11.39270	11.39270	11.44040	11.44040				16.06	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	14.24670	14.24670	14.34200	14.34200				16.93	0.00	0.00	0	1,502.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.55540	14.55540	14.65240	14.65240				16.18	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 18/06/2018	Foreign Exchange Future	14.86840		14.86840		14.97110	14.97110		16.41	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	16.53800		16.53800		16.67400	16.67400		17.42	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	2.12790		2.12790		2.14250	2.14250		18.35	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	2.14650		2.14650		2.16110	2.16110		17.74	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	2.16520		2.16520		2.18010	2.18010		17.11	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.24410		2.24410		2.26210	2.26210		17.51	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future	2.23440		2.23440		2.24350	2.24350		18.40	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future	2.28120		2.28120		2.29110	2.29110		17.98	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.32970		2.32970		2.33940	2.33940		17.36	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.66400		2.66400		2.67800	2.67800		18.20	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	11.10642		74.45746		11.15781	74.15698			0.00	0.00	0	6,011.00
ES33	On 01/02/2018	Bond Future	11.22446		75.82327		11.27769	75.51746			0.00	0.00	0	9,466.00
ES33	On 03/05/2018	Bond Future	11.34125		73.43618		11.39629	73.12535			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 02/11/2017	Bond Future	11.33118		76.99534		11.38252	76.65960			0.00	0.00	0	2,202.00
ES42	On 01/02/2018	Bond Future	11.44472		78.40773		11.49790	78.06597			0.00	0.00	0	7,957.00
ES42	On 03/05/2018	Bond Future	11.56254		75.59854		11.61759	75.25123			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 02/11/2017	GOVI	561.00900		561.00900		558.93700	558.93700			0.00	566,619,090.00	101	85.00
GOVI	On 01/02/2018	GOVI	571.29900		571.29900		569.19100	569.19100			0.00	571,299,000.00	100	745.00
GOVI	On 03/05/2018	GOVI	581.88100		581.88100		579.73800	579.73800			0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.82020		1.82020		1.83260	1.83260		18.02	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		1.85070	1.85070		1.86340	1.86340		18.03	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future		1.88050	1.88050		1.89390	1.89390		17.85	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		2.09150	2.09150		2.10960	2.10960		18.90	0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future		128.77009	128.77009		128.95412	128.95412			0.00	15,581,180.89	121	949.00
I2025	On 01/02/2018	Bond Future		129.82909	129.82909		130.01722	130.01722			0.00	15,709,319.89	121	570.00
I2025	On 03/05/2018	Bond Future		132.27789	132.27789		132.47131	132.47131			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		98.73421	98.73421		98.74359	98.74359			0.00	0.00	0	0.00
I2029	On 01/02/2018	Bond Future		100.57460	100.57460		100.58472	100.58472			0.00	0.00	0	1,370.00
I2029	On 03/05/2018	Bond Future		101.45359	101.45359		101.46522	101.46522			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		103.20430	103.20430		103.21426	103.21426			0.00	1,960,881.70	19	5,179.00
I2033	On 01/02/2018	Bond Future		105.12805	105.12805		105.13868	105.13868			0.00	1,997,432.95	19	510.00
I2033	On 03/05/2018	Bond Future		106.02232	106.02232		106.03442	106.03442			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		126.14182	126.14182		126.15407	126.15407			0.00	0.00	0	11,730.00
I2038	On 01/02/2018	Bond Future		126.98409	126.98409		126.99719	126.99719			0.00	0.00	0	6,942.00
I2038	On 03/05/2018	Bond Future		129.37933	129.37933		129.39427	129.39427			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		121.48301	121.48301		122.47309	122.47309			0.00	12,391,267.02	102	20,032.00
I2046	On 01/02/2018	Bond Future		123.74738	123.74738		124.75657	124.75657			0.00	12,622,232.76	102	10,089.00
I2046	On 03/05/2018	Bond Future		124.48187	124.48187		125.51151	125.51151			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		129.12924	129.12924		129.14146	129.14146			0.00	0.00	0	22,106.00
I2050	On 01/02/2018	Bond Future		129.85725	129.85725		129.87044	129.87044			0.00	0.00	0	8,760.00
I2050	On 03/05/2018	Bond Future		132.30662	132.30662		132.32191	132.32191			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 02/11/2017	Index Future		247.45300	247.45300		248.08600	248.08600			0.00	14,847,180.00	6	696.00
IGOV	On 01/02/2018	Index Future		252.06400	252.06400		252.71200	252.71200			0.00	15,123,840.00	6	829.00
IGOV	On 03/05/2018	Index Future		256.81900	256.81900		257.48200	257.48200			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2017	Jibar Tradeable Future		7.06000	92.94000		7.00000	93.00000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		7.07000	92.93000		6.90000	93.10000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2018	Jibar Tradeable Future		7.11000	92.89000		6.86000	93.14000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2018	Jibar Tradeable Future		7.14000	92.86000		6.79000	93.21000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		7.19000	92.81000		6.75000	93.25000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 18/04/2018	Jibar Tradeable Future		7.21000	92.79000		6.70000	93.30000			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 20/06/2018	Jibar Tradeable Future			7.26000		92.74000		6.67000	93.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future			7.35000		92.65000		6.67000	93.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future			7.41000		92.59000		6.69000	93.31000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future			7.48000		92.52000		6.73000	93.27000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future			7.57000		92.43000		6.80000	93.20000			0.00	0.00	0	0.00
KES / R	On 18/12/2017	Foreign Exchange Future			0.13570		0.13570		0.13670	0.13670			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future			0.13560		0.13560		0.13650	0.13650			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.13550		0.13550		0.13630	0.13630			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			1.74120		1.74120		1.75110	1.75110		16.57	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.77170		1.77170		1.78210	1.78210		15.85	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.80250		1.80250		1.81310	1.81310		15.60	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.89580		1.89580		1.94590	1.94590		15.82	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.72600		9.72600		9.79390	9.79390		17.90	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			9.85850		9.85850		9.92810	9.92810		17.51	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			9.99110		9.99110		10.06150	10.06150		16.65	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			11.03050		11.03050		11.13310	11.13310		16.49	0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.34450		1.34450		1.34900	1.34900			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.35980		1.35980		1.36440	1.36440			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.37620		1.37620		1.38090	1.38090			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.48540		1.48540		1.49300	1.49300			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.31950		1.31950		1.31370	1.31370			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.32340		1.32340		1.31750	1.31750			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.32710		1.32710		1.32140	1.32140			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.16450		1.16450		1.16220	1.16220			0.00	0.00	0	126.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.17100		1.17100		1.16860	1.16860			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.17780		1.17780		1.17560	1.17560			0.00	0.00	0	0.00
R186	On 02/11/2017	Bond Future			9.07895		112.65394		9.13486	112.29328		7.74	0.00	7,560,093,259.46	67,109	43,816.00
R186	On 02/11/2017	Bond Future	8.60	Put	3,156.13000		3.15613		3,517.01000	3.51701	3,156.130	7.59	1.00	0.00	0	3,750.00
R186	On 02/11/2017	Bond Future	9.00	Put	635.89000		0.63589		1,011.93000	1.01193	635.890	7.74	0.74	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			9.14923		109.42074		9.20757	109.05360		7.52	0.00	7,479,454,682.70	68,355	125,334.00
R186	On 01/02/2018	Bond Future	7.75	Call	17.14000		0.01714		14.76000	0.01476	17.140	7.14	0.01	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	350.97000		0.35097		309.65000	0.30965	350.970	7.43	0.16	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	3,263.66000		3.26366		3,554.78000	3.55478	3,263.660	7.52	0.72	0.00	0	820.00
R186	On 01/02/2018	Bond Future	9.00	Put	2,221.32000		2.22132		2,466.15000	2.46615	2,221.320	7.67	0.58	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	1,426.90000		1.42690		1,619.60000	1.61960	1,426.900	7.81	0.43	0.00	0	820.00
R186	On 03/05/2018	Bond Future			9.22197		111.44707		9.28277	111.07411		7.46	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 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			299.57039		299.57039		299.60055	299.60055			0.00	11,383,674.82	38	813.00
R197	On 01/02/2018	Bond Future			298.16487		298.16487		298.19717	298.19717			0.00	11,330,265.06	38	2,350.00
R197	On 03/05/2018	Bond Future			303.78898		303.78898		303.82581	303.82581			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			238.45736		238.45736		240.55798	240.55798		4.24	0.00	0.00	0	20,234.00
R202	On 01/02/2018	Bond Future			239.18957		239.18957		241.33077	241.33077		4.47	0.00	0.00	0	9,305.00
R202	On 03/05/2018	Bond Future			243.70130		243.70130		245.88615	245.88615		4.40	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			8.34840		98.91134		8.40426	98.67945		4.38	0.00	2,108,295,212.10	21,315	34,488.00
R2023	On 01/02/2018	Bond Future			8.40856		100.72574		8.46781	100.48980		4.61	0.00	1,301,880,189.50	12,925	38,539.00
R2023	On 03/05/2018	Bond Future			8.46338		98.66158		8.52611	98.42215		4.54	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			9.59397		90.79551		9.64486	90.46316			0.00	134,922,127.86	1,486	39,499.00
R2030	On 01/02/2018	Bond Future			9.66581		88.45618		9.71851	88.11790			0.00	131,445,883.48	1,486	23,212.00
R2030	On 03/05/2018	Bond Future			9.74238		90.09411		9.79686	89.75042			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			9.79918		89.02426		9.85011	88.67015		11.28	0.00	0.00	0	34,877.00
R2032	On 01/02/2018	Bond Future			9.87486		90.65727		9.92751	90.29685		10.79	0.00	0.00	0	24,844.00
R2032	On 01/02/2018	Bond Future	9.20	Call	439.26000		0.43926		398.55000	0.39855	439.260	10.53	0.17	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	577.00000		0.57700		524.88000	0.52488	577.000	10.57	0.21	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	743.98000		0.74398		678.65000	0.67865	743.980	10.62	0.26	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	839.20000		0.83920		766.62000	0.76662	839.200	10.65	0.28	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.95110		88.17929		10.00546	87.81298		11.29	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			9.94931		92.85457		10.00027	92.46698			0.00	0.00	0	25,289.00
R2035	On 01/02/2018	Bond Future			10.02755		94.55790		10.08021	94.16339			0.00	0.00	0	37,688.00
R2035	On 03/05/2018	Bond Future			10.10200		91.80901		10.15628	91.40809			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			10.01902		89.41285		10.06991	89.02733		13.36	0.00	0.00	0	52,748.00
R2037	On 01/02/2018	Bond Future			10.09179		86.79788		10.14431	86.40546		12.82	0.00	0.00	0	33,720.00
R2037	On 03/05/2018	Bond Future			10.16815		88.40513		10.22227	88.00623		12.79	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

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
R204	On 02/11/2017	Bond Future			7.31961		103.74431		7.37016	103.69052		0.32	0.00	591,861,288.55	5,705	39,886.00
R204	On 01/02/2018	Bond Future			7.28830		101.60949		7.35372	101.55489		0.69	0.00	468,622,967.88	4,612	21,035.00
R204	On 03/05/2018	Bond Future			7.21031		103.49118		7.30133	103.43650		0.51	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			10.11906		92.56676		10.16495	92.19751		14.04	0.00	0.00	0	16,838.00
R2040	On 01/02/2018	Bond Future			10.19274		89.75932		10.24010	89.38342		13.45	0.00	0.00	0	4,821.00
R2040	On 03/05/2018	Bond Future			10.26986		91.42138		10.31865	91.03935		13.43	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			10.13393		89.69201		10.18480	89.27958		14.73	0.00	672,331,306.96	7,496	29,403.00
R2044	On 01/02/2018	Bond Future			10.20507		86.95700		10.25754	86.53716		14.10	0.00	672,960,223.00	7,739	16,652.00
R2044	On 03/05/2018	Bond Future			10.27939		88.56721		10.33344	88.14032		14.08	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			10.08396		89.06043		10.13484	88.63668		14.57	0.00	0.00	0	50,118.00
R2048	On 01/02/2018	Bond Future			10.15576		90.69413		10.20825	90.26277		13.94	0.00	190,911,143.65	2,105	93,434.00
R2048	On 03/05/2018	Bond Future			10.22383		87.93711		10.27786	87.49852		14.61	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 02/11/2017	Bond Future			7.74235		101.27590		7.79819	101.16614		1.30	0.00	1,514,884,912.20	14,958	23,047.00
R207	On 01/02/2018	Bond Future			7.78193		99.49264		7.84546	99.38101		1.58	0.00	1,514,476,966.08	15,222	20,408.00
R207	On 03/05/2018	Bond Future			7.83718		101.33504		7.91021	101.22227		1.42	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			7.99808		97.04562		8.05395	96.88607		2.37	0.00	882,435,822.66	9,093	30,649.00
R208	On 01/02/2018	Bond Future			8.05088		98.82581		8.11167	98.66352		2.73	0.00	885,775,735.03	8,963	34,771.00
R208	On 03/05/2018	Bond Future			8.10442		97.25490		8.17070	97.09049		2.57	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 02/11/2017	Bond Future			9.89873		70.01236		9.94955	69.68858		13.47	0.00	273,398,265.80	3,905	101,184.00
R209	On 02/11/2017	Bond Future	8.30	Call	0.00000		0.00000		0.00000	0.00000	0.000	12.89	0.00	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	0.00000		0.00000		0.00000	0.00000	0.000	13.04	0.00	0.00	0	2,248.00
R209	On 02/11/2017	Bond Future	9.33	Call	0.00000		0.00000		0.11000	0.00011	0.000	13.23	0.00	0.00	0	1,350.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 02/11/2017	Bond Future	9.58	Put	2,086.04000		2.08604	2,418.48000	2.41848	2,086.040	13.38	0.99	0.00	0	1,350.00	
R209	On 02/11/2017	Bond Future	9.75	Put	1,018.05000		1.01805	1,375.19000	1.37519	1,018.050	13.47	0.87	0.00	0	6,500.00	
R209	On 02/11/2017	Bond Future	9.88	Put	407.69000		0.40769	739.68000	0.73968	407.690	13.59	0.55	0.00	0	1,350.00	
R209	On 02/11/2017	Bond Future	10.00	Put	114.95000		0.11495	344.17000	0.34417	114.950	13.70	0.23	0.00	0	1,138.00	
R209	On 02/11/2017	Bond Future	10.60	Put	0.00000		0.00000	0.23000	0.00023	0.000	14.23	0.00	0.00	0	1,300.00	
R209	On 01/02/2018	Bond Future			9.96603		71.29669	10.01838	70.96701		12.79	0.00	334,524,069.48	4,692	91,315.00	
R209	On 01/02/2018	Bond Future	9.32	Call	457.74000		0.45774	416.85000	0.41685	457.740	12.55	0.19	0.00	0	157.00	
R209	On 01/02/2018	Bond Future	9.33	Call	470.36000		0.47036	428.45000	0.42845	470.360	12.56	0.19	0.00	0	220.00	
R209	On 01/02/2018	Bond Future	9.59	Put	3,332.14000		3.33214	3,587.80000	3.58780	3,332.140	12.70	0.69	0.00	0	377.00	
R209	On 01/02/2018	Bond Future	9.85	Put	2,261.56000		2.26156	2,476.17000	2.47617	2,261.560	12.88	0.55	0.00	0	7,500.00	
R209	On 01/02/2018	Bond Future	9.88	Put	2,156.47000		2.15647	2,365.98000	2.36598	2,156.470	12.91	0.53	0.00	0	220.00	
R209	On 01/02/2018	Bond Future	9.89	Put	2,122.19000		2.12219	2,329.99000	2.32999	2,122.190	12.92	0.53	0.00	0	157.00	
R209	On 01/02/2018	Bond Future	10.00	Put	1,771.03000		1.77103	1,959.77000	1.95977	1,771.030	13.02	0.47	0.00	0	7,500.00	
R209	On 01/02/2018	Bond Future	10.10	Put	1,490.77000		1.49077	1,662.06000	1.66206	1,490.770	13.11	0.42	0.00	0	3,000.00	
R209	On 03/05/2018	Bond Future			10.03340		69.46786	10.08724	69.13273		13.43	0.00	0.00	0	0.00	
R209	On 03/05/2018	Bond Future	10.00	Put	2,802.04000		2.80204	2,992.20000	2.99220	2,802.040	13.65	0.49	0.00	0	5,000.00	
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			183.91846		183.91846	184.10294	184.10294			0.00	0.00	0	1,480.00	
R210	On 01/02/2018	Bond Future			187.34668		187.34668	187.53568	187.53568			0.00	0.00	0	699.00	
R210	On 03/05/2018	Bond Future			188.45535		188.45535	188.65037	188.65037			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			150.39278		150.39278	150.40805	150.40805			0.00	332,668,829.36	2,212	2,517.00	
R212	On 01/02/2018	Bond Future			151.15233		151.15233	151.16869	151.16869			0.00	334,348,953.96	2,212	3,869.00	
R212	On 03/05/2018	Bond Future			154.00340		154.00340	154.02204	154.02204			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			9.68410		81.44936	9.73501	81.12720		11.07	0.00	8,063,486.64	99	50,507.00	
R213	On 01/02/2018	Bond Future			9.75829		82.94344	9.81093	82.61547		10.59	0.00	8,211,400.56	99	20,100.00	
R213	On 03/05/2018	Bond Future			9.82876		80.93026	9.88305	80.59698		11.07	0.00	0.00	0	0.00	
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R214	On 02/11/2017	Bond Future			10.02885		69.61011	10.07970	69.27574		14.25	0.00	0.00	0	34,088.00	
R214	On 01/02/2018	Bond Future			10.09846		70.88705	10.15085	70.54665		13.50	0.00	0.00	0	13,642.00	
R214	On 03/05/2018	Bond Future			10.16438		68.90410	10.21824	68.55799		14.20	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
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 18/12/2017	Foreign Exchange Future	24,914.47000	24,914.47000		25,050.56000	25,050.56000				0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future	25,330.28000	25,330.28000		25,468.39000	25,468.39000				0.00	0.00	0	0.00
SGD / R	On 18/12/2017	Foreign Exchange Future	10.41390	10.41390		10.45270	10.45270			16.80	0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future	10.58240	10.58240		10.62120	10.62120			16.43	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	10.74870	10.74870		10.78850	10.78850			15.82	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	11.97400	11.97400		12.03550	12.03550			16.48	0.00	0.00	0	0.00
TRY / R	On 18/12/2017	Foreign Exchange Future	3.69550	3.69550		3.70620	3.70620			14.15	0.00	0.00	0	4,775.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.65150	3.65150		3.66280	3.66280			13.95	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.60710	3.60710		3.61750	3.61750			14.48	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.60110	3.60110		3.64190	3.64190			15.83	0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.39720	1.39720		1.40770	1.40770				0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.37760	1.37760		1.39140	1.39140				0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.35520	1.35520		1.37690	1.37690				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 :											34,581,830,159.95	346,990	7 272 936.00	
Grand Total:											34,581,830,159.95	346,990	7 272 936.00	